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this comprehensive guide offers traders quants and students the tools and techniques for using advanced models for pricing options the accompanying website includes data files such as options prices stock prices or index prices as well as all of the codes needed to use the option and volatility models described in the book praise for option pricing models volatility using excel vba excel is already a great pedagogical tool for teaching option valuation and risk management but the vba routines in this book elevate excel to an industrial strength financial engineering toolbox i have no doubt that it will become hugely successful as a reference for option traders and risk managers peter christoffersen associate professor of finance desautels faculty of management mcgill university this book is filled with methodology and techniques on how to implement option pricing and volatility models in vba the book takes an in depth look into how to implement the heston and heston and nandi models and includes an entire chapter on parameter estimation but this is just the tip of the iceberg everyone interested in derivatives should have this book in their personal library espen gaarder haug option trader philosopher and author of derivatives models on models i am impressed this is an important book because it is the first book to cover the modern generation of option models including stochastic volatility and garch steven l heston assistant professor of finance r h smith school of business university of maryland

bacterial physiology was inaugurated as a discipline by the seminal research of maaløe schaechter and kjeldgaard published in 1958 their work clarified the relationship between cell composition and growth rate and led to unravel the temporal coupling between chromosome replication and the subsequent cell division by helmstetter et al a decade

later now after half a century this field has become a major research direction that attracts interest of many scientists from different disciplines the outstanding question how the most basic cellular processes mass growth chromosome replication and cell division are inter coordinated in both space and time is still unresolved at the molecular level several particularly pertinent questions that are intensively studied follow a what is the primary signal to place the z ring precisely between the two replicating and segregating nucleoids b is this coupling related to the structure and position of the nucleoid itself c how does a bacterium determine and maintain its shape and dimensions possible answers include gene expression based mechanisms self organization of protein assemblies and physical principles such as micro phase separations by excluded volume interactions diffusion ratchets and membrane stress or curvature the relationships between biochemical reactions and physical forces are yet to be conceived and discovered this e book discusses the above mentioned and related questions the book also serves as an important depository for state of the art technologies methods theoretical simulations and innovative ideas and hypotheses for future testing integrating the information gained from various angles will likely help decipher how a relatively simple cell such as a bacterium incorporates its multitude of pathways and processes into a highly efficient self organized system the knowledge may be helpful in the ambition to artificially reconstruct a simple living system and to develop new antibacterial drugs

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past cycles of sovereign lending and default suggest that debt crises will recur at some point this book shows why investors should reckon with similar credit events in the future surveying the sovereign bond market the author provides investors with a useful toolkit for analyzing sovereign bonds and foreseeing trends in the international financial architecture the result should be a better understanding of debt crises and more deliberate investment decisions

the book covers all the aspects of network analysis for undergraduate course the book provides comprehensive coverage of network analysis and simplification techniques network theorems graph theory transient analysis filters attenuators laplace transform network functions and two port network parameters with the help of large number of solved problems the book starts with explaining the various network simplification techniques including mesh analysis node analysis and source shifting the basics of a c fundamentals are also explained in support the book covers the various network theorems then the book explains the graph theory its application in network analysis along with the concept of duality the transient analysis of various networks is also explained in the book the book incorporates the detailed discussion of resonant circuits the book also explains the theory of four terminal networks filters and attenuators the laplace transform plays an important role in the network analysis the chapter on laplace transform includes properties of laplace transform and its application in the network analysis the book includes the discussion of network functions of one and two port networks the book covers the various aspects of two port network parameters along with the conditions of symmetry and reciprocity it also derives the interrelationships between the two port network parameters the book uses plain and lucid language to explain each topic the book provides the logical

method of explaining the various complicated topics and stepwise methods to make the understanding easy the variety of solved examples is the feature of this book the book explains the philosophy of the subject which makes the understanding of the subject very clear and makes the subject more interesting the students have to omit nothing and possibly have to cover nothing more

the importance of transformers and generators is well known in the various engineering fields the book provides comprehensive coverage of the various types of transformers d c generators and synchronous generators alternators the book starts with the brief review of single phase transformer it continues to discuss no load and on load performance of transformers phasor diagrams equivalent circuit voltage regulation and all day efficiency of transformer the detailed discussion of open and short circuit tests and predetermination of regulation and efficiency is also included in the book the chapter on three phase transformer provides the detailed discussion of construction three phase transformer connections and phasor groups the book also explains parallel operation of transformers tap changing transformer autotransformers cooling of transformers and three winding transformer the various testing methods of transformers are also incorporated in the book the book covers all the details of d c generators including construction armature reaction commutation characteristics and applications the chapters on synchronous generators starts with the explanation of basics of synchronous generators including construction winding details e m f equation and effect of harmonics on induced e m f the book then explains the concept of armature reaction phasor diagrams regulation and various methods of finding the regulation of alternator stepwise explanation and simple techniques used to elaborate these methods is the feature of this book the book further explains the

concept of synchronization of alternators two reaction theory and parallel operation of alternators the book uses plain lucid language to explain each topic the book provides the logical method of explaining the various complicated topics and stepwise methods to make the understanding easy each chapter is well supported with necessary illustrations self explanatory diagrams and variety of solved problems the book explains the philosophy of the subject which makes the understanding of the concepts very clear and makes the subject more interesting

the accession of kashmir to the indian union in 1947 had raised objections both in kashmir and india echoes of which continue to be heard even today at the time sheikh abdullah was the uncrowned king of kashmir today his grave is under security lest it be vandalized what accounts for this change in attitude a desolation called peace provides important insights to understand the political aspirations of the people of kashmir and the change in their perceptions since independence written and edited by kashmiri authors this collection of ethnographic essays explores the desire for azadi as a historical and indigenous demand while the accounts traverse the period from before 1947 to the momentous time of 1989 when militancy began the essays illustrate how postcolonial politics has impinged on kashmiri lives and aspirations thus paving the way for the intractable dispute of today this anthology of deeply felt essays will enable an understanding of kashmir beyond the hackneyed tropes that portray the issue reductively as a proxy war terrorism or a simple law and order situation

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