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Research Logistics Quarterly, Vol. 28, No. 2, June 1981, Pp. 237-254. 24. "A Model For Planning Production In An N Stage
System." (with W. Maxwell) School Of Operations Research And Industrial Engineering Technical Report No. 508, Cornell
University, Ithaca, NY, June 1981. Mar 1th, 2024

ORIE 5600 Financial Engineering With Stochastic Fall 2019 4

Prerequisites: A Very Strong Knowledge Of Stochastic Processes Required (ORIE 3510 Or Equivalent, Recommended Above
B+ This Includes Markov Chains.). Literature: The Course Is Based On Chapters 1 To 5 Of The Textbook S. Shreve, Stochastic
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ORIE 5582: Monte Carlo Methods In Financial Engineering

Monte Carlo Methods In Financial Engineering. P. Glasserman. Springer-Verlag, 2003. This Book Is A Demanding Read, But A Key Reference. Simulation Modeling And Analysis, 4th Edition. A. M. Law. McGraw Hill, 2006. The Earlier Editions Of This Book By Law And Kelton Are Also Useful. Simulation, Mar 2th, 2024

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