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Optimization models play an increasingly important role in financial decisions. This is the first textbook devoted to explaining how recent advances in optimization models, methods and software ...

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Giorgio Consigli is currently Professor of Applied Mathematics in Economics and Finance at the University of Bergamo (Italy). He holds a PhD in Mathematics and an MSc in Banking and Finance. He is currently Fellow of the UK Institute of Mathematics and its Applications (IMA) and Board member of the EURO WGs on Commodity and Financial modeling and of Stochastic Optimization.

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