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COMPUTING PRESENT VALUES BY THE AGM



GRIN Verlag Jun 2010, 2010. Taschenbuch. Book Condition: Neu. 210x148x2 mm. This item is printed on demand - Print on Demand Neuware - Scholarly Essay from the year 2002 in the subject Business economics - Banking, Stock Exchanges, Insurance, Accounting, , language: English, abstract: Summary Subject of this paper is a method for computing present values with the Arithmetic-Geometric-Mean iteration (AGM). The classical integral-fomula for present values - as for-mulated by Reichel [1] - is solved explicitly by approximating the...

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- Authored by Burkhard Disch
- Released at 2010



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