CQF 2009 Module 2.7

Live Lecture: February 25 Lecturer: Riaz Ahmad

Further Mathematical Methods

In this lecture:

- Double Integration
 - o Introduction and examples
 - Applications to joint probability distributions
 - o The gamma function
- Fourier Transforms
 - o Definition and standard results
- Application to the heat equation
 - o Power series solutions of Ordinary Differential Equations

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