Computing present values by the AGM

By Burkhard Disch

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 integral using exponential or trigonometric sums. Using the Elliptic-Integral Presentation (first kind), sequences are con-structed which converge with second order accuracy in the case of exponential, sinus and co-sine functions. Thus, the present value is defined as the limit of a rapidly converging sequence. Examples demonstrate the procedures. Zusammenfassung Die Berechnung von Barwerten mit dem AGM Inhalt der Ausarbeitung ist die Berechnung von Barwerten mit dem Arithmetisch-Geometrischen-Mittel. Die bekannte Integraldarstellung von Reichel [1] wird explizit gelöst unter Zu-hilfenahme einer Approximation des Integranden mit einer speziellen Form von Exponentialsummen oder trigonometrischen Polynomen. Durch die Darstellung des Grenzwertes des AGM mit dem Elliptischen Integral erster Art werden Folgen konstruiert, die quadratisch ge-gen die Exponentialfunktion bzw. Sinus und Cosinus konvergieren. Dadurch wird der...

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