The Mathematics of Derivatives Securities with Applications in MATLAB

By Mario Cerrato

John Wiley and Sons Ltd. Hardback. Book Condition: new. BRAND NEW, The Mathematics of Derivatives Securities with Applications in MATLAB, Mario Cerrato, Quantitative Finance is expanding rapidly. One of the aspects of the recent financial crisis is that, given the complexity of financial products, the demand for people with high numeracy skills is likely to grow and this means more recognition will be given to Quantitative Finance in existing and new course structures worldwide. Evidence has suggested that many holders of complex financial securities before the financial crisis did not have in-house experts or rely on a third-party in order to assess the risk exposure of their investments. Therefore, this experience shows the need for better understanding of risk associate with complex financial securities in the future. The Mathematics of Derivative Securities with Applications in MATLAB provides readers with an introduction to probability theory, stochastic calculus and stochastic processes, followed by discussion on the application of that knowledge to solve complex financial problems such as pricing and hedging exotic options, pricing American derivatives, pricing and hedging under stochastic volatility and an introduction to interest rates modelling. The book begins with an overview of MATLAB and the various components that will...

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A very awesome book with perfect and lucid reasons. It really is basic but shocks within the 50 percent of the book. Its been designed in an exceptionally easy way and is particularly merely right after i finished reading this ebook where in fact changed me, change the way i think.
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