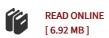




Pricing Derivative Securities (2nd Edition) (2nd)

By Thomas Wake Epps

World Scientific Publishing Co Pte Ltd. Paperback / softback. Condition: new. BRAND NEW, Pricing Derivative Securities (2nd Edition) (2nd), Thomas Wake Epps, This book presents techniques for valuing derivative securities at a level suitable for practitioners, students in doctoral programs in economics and finance, and those in masters-level programs in financial mathematics and computational finance. It provides the necessary mathematical tools from analysis, probability theory, the theory of stochastic processes, and stochastic calculus, making extensive use of examples. It also covers pricing theory, with emphasis on martingale methods. The chapters are organized around the assumptions made about the dynamics of underlying price processes. Readers begin with simple, discrete-time models that require little mathematical sophistication, proceed to the basic Black-Scholes theory, and then advance to continuous-time models with multiple risk sources. The second edition takes account of the major developments in the field since 2000. New topics include the use of simulation to price American-style derivatives, a new onestep approach to pricing options by inverting characteristic functions, and models that allow jumps in volatility and Markov-driven changes in regime. The new chapter on interest-rate derivatives includes extensive coverage of the LIBOR market model and an introduction to the modeling of credit...



Reviews

This book is definitely worth acquiring. I have go through and so i am certain that i will likely to read through again again in the future. Its been printed in an exceptionally basic way in fact it is only after i finished reading this publication in which actually altered me, change the way in my opinion.

-- Andres Bashirian

Comprehensive guide for publication fanatics. This really is for all who statte there had not been a well worth reading through. I discovered this ebook from my dad and i encouraged this book to find out.

-- Lacy Goldner

See Also



Introduction to Mathematical Finance: Discrete Time Models (Hardback)

John Wiley and Sons Ltd, United Kingdom, 1997. Hardback. Condition: New. Language: English. Brand new Book. This book is designed to serve as a textbook for advanced undergraduate and beginning graduate students who seek a rigorous yet accessible introduction to the modern...



An Undergraduate Introduction to Financial Mathematics (3rd edition)

World Scientific Publishing Co Pte Ltd. Hardback. Condition: new. BRAND NEW, An Undergraduate Introduction to Financial Mathematics (3rd edition), J. Robert Buchanan, This textbook provides an introduction to financial mathematics and financial engineering for undergraduate students who have completed a three- or...



Options Pricing and Portfolio Optimization: Modern Methods of Financial Mathematics (Hardback)

American Mathematical Society, United States, 2001. Hardback. Condition: New. Language: English. Brand new Book. Understanding and working with the current models of financial markets requires a sound knowledge of the mathematical tools and ideas from which they are built. Banks and financial...



Ventures: Ventures Level 1 Teacher's Edition with Assessment Audio CD/CD-ROM (Mixed media product)

CAMBRIDGE UNIVERSITY PRESS, United Kingdom, 2013. Mixed media product. Condition: New. 2nd Revised edition. Language: English. Brand new Book. Ventures 2nd Edition is a six-level, standards-based ESL series for adult-education ESL. The Ventures 2nd Edition interleaved Level 1 Teacher's Edition includes easy-to-follow...



Two high-frequency Visual FoxPro database programming questions navigation (with CD-ROM Edition 2010)

paperback. Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment. Pages Number: 245 Publisher: Nankai University Pub. Date: 2009-12-01 version 3. Contents: Chapter 1. data structures and algorithms TOP 1: complexity of...



C Programming-based curriculum design (with CD-ROM computer science courses universities comprehensive experimental series of planning materials)

paperback. Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment. Pages Number: 246 Publisher: Zhejiang University Pub. Date: 2007-09-01 first edition this book in the analysis of the C language. based on...