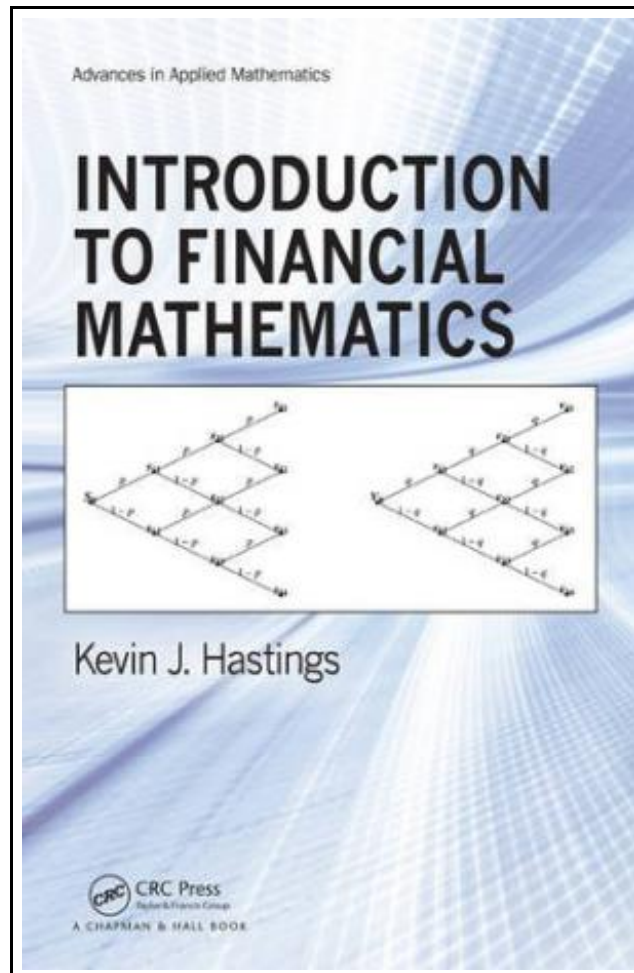


Introduction to Financial Mathematics (Hardback)



Filesize: 4.04 MB

Reviews

A whole new e book with a brand new standpoint. I have read through and i also am certain that i am going to planning to read again yet again later on. I found out this book from my i and dad advised this pdf to learn.

(Audrey Lowe I)

INTRODUCTION TO FINANCIAL MATHEMATICS (HARDBACK)



Taylor Francis Inc, United States, 2015. Hardback. Book Condition: New. 235 x 156 mm. Language: English . Brand New Book. Introduction to Financial Mathematics is ideal for an introductory undergraduate course. Unlike most textbooks aimed at more advanced courses, the text motivates students through a discussion of personal finances and portfolio management. The author then goes on to cover valuation of financial derivatives in discrete time, using all of closed form, recursive, and simulation methods. The text covers nearly all of the syllabus topics of the Financial Mathematics Actuarial examination, providing students with the foundation they require for future studies and throughout their careers. It begins by covering standard material on the mathematics of interest, including compound interest, present value, annuities, loans, several versions of the rate of return on an investment, and interest in continuous time. The text explains how to value bonds at their issue dates, at coupon times, between coupon times, and in cases where the bonds are terminated early. Next, it supplies a rapid-fire overview of the main ideas and techniques of discrete probability, including sample spaces and probability measures, random variables and distributions, expectation, conditional probability, and independence. The author introduces the basic terminology of stocks and stock trading. He also explains how to derive the rate of return on a portfolio and how to use the idea of risk aversion to model the investor tradeoff between risk and return. The text also discusses the estimation of parameters of asset models from real data. The text closes with a detailed discussion of how to value financial derivatives using anti-arbitrage assumptions. The one-step and multi-step cases are covered, and exotic options such as barrier options are also introduced, to which simulation methods are applied. Many of the examples in the book involve numerical solution of complicated...



[Read Introduction to Financial Mathematics \(Hardback\) Online](#)



[Download PDF Introduction to Financial Mathematics \(Hardback\)](#)

Other Books



Two Treatises: The Pearle of the Gospell, and the Pilgrims Profession to Which Is Added a Glasse for Gentlewomen to Dresse Themselves By. by Thomas Taylor Preacher of Gods Word to the Towne of Reding. (1624-1625)

Proquest, Eebo Editions, United States, 2010. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.EARLY HISTORY OF RELIGION. Imagine holding history in your hands. Now...

[Save ePub »](#)



Two Treatises: The Pearle of the Gospell, and the Pilgrims Profession to Which Is Added a Glasse for Gentlewomen to Dresse Themselves By. by Thomas Taylor Preacher of Gods Word to the Towne of Reding. (1625)

Proquest, Eebo Editions, United States, 2010. Paperback. Book Condition: New. 246 x 189 mm. Language: English Brand New Book ***** Print on Demand *****.EARLY HISTORY OF RELIGION. Imagine holding history in your hands. Now you...

[Save ePub »](#)



Music for Children with Hearing Loss: A Resource for Parents and Teachers

Oxford University Press Inc, United States, 2014. Paperback. Book Condition: New. 228 x 156 mm. Language: English . Brand New Book. Written by an expert in the field who is both a teacher and a...

[Save ePub »](#)



Mother Stories

Bluewater Publications, United States, 2010. Paperback. Book Condition: New. Sarah Noble-Ives (illustrator). 235 x 191 mm. Language: English . Brand New Book ***** Print on Demand *****.I have endeavored to write, for mothers and dear...

[Save ePub »](#)



The Birds Christmas Carol

BOOK JUNGLE, United States, 2009. Paperback. Book Condition: New. 235 x 190 mm. Language: English . Brand New Book ***** Print on Demand *****.Kate Douglas Wiggin was an American children s author and educator. She...

[Save ePub »](#)