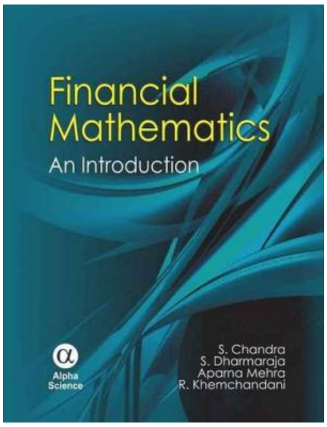

Financial Mathematics: An Introduction (Hardback)

By S. Chandra, Selvamuthu Dharmaraja, Aparna Mehra,

Alpha Science International Ltd, United Kingdom, 2013. Hardback. Condition: New. Language: English. Brand new Book. "Introductory Financial Mathematics" attempts to provide an introductory text on Financial Mathematics to cater to the needs of students at various universities/ institutes in India and abroad. Apart from presenting two Nobel Prize winning theories of Black, Scholes and Merton for option pricing and Mean-Variance approach of Markowitz for portfolio optimization, the text also includes now standard topics of interest rate and interest rate derivatives. Certain interesting and useful topics e.g., Optimal Trading Strategies, Credit Scoring Models and Portfolio Credit Risk Management, which are normally not covered in a text of this kind, are also included here. A significant portion of the book is devoted to the study of Stochastics of Finance that is very much needed to understand basic concepts related to pricing of derivatives. A special care is taken to evolve a balanced approach between "precise mathematical presentation" and "economic/physical interpretations". A distinctive feature of the book is also to provide applications of MATLAB Financial Toolbox for class room teaching.

Reviews

This composed book is excellent. This really is for all who statte that there had not been a worth reading through. Your life period will probably be change as soon as you total looking over this ebook.

*-- **Cheyanne Barrows***

The book is fantastic and great. I have go through and i also am certain that i will planning to read through once more once more down the road. Its been printed in an exceedingly simple way and is particularly simply after i finished reading through this publication through which really changed me, change the way i think.

*-- **Hank Powlowski***