


[DOWNLOAD](#)


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

By Ralf Korn, Elke Korn

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 houses all over the world recognize this and are avidly recruiting mathematicians, physicists, and other scientists with these skills. The mathematics involved in modern finance springs from the heart of probability and analysis: the Ito calculus, stochastic control, differential equations, martingales, and so on. The authors give rigorous treatments of these topics, while always keeping the applications in mind. Thus, the way in which the mathematics is developed is governed by the way it will be used, rather than by the goal of optimal generality. Indeed, most of purely mathematical topics are treated in extended 'excursions' from the applications into the theory. Thus, with the main topic of financial modelling and optimization in view, the reader also obtains a self-contained and complete introduction to the underlying mathematics. This book is specifically designed as a graduate textbook. It could be used for the second part of a course in probability theory, as it includes an applied introduction to the basics...



[READ ONLINE](#)
[947.34 KB]

Reviews

Extensive guide! Its such a excellent read. This can be for anyone who statte that there was not a worth looking at. I am just effortlessly will get a satisfaction of looking at a written publication.

-- **Melvin Hettinger**

This book will not be effortless to start on reading through but very exciting to learn. It is amongst the most remarkable book i have got go through. Once you begin to read the book, it is extremely difficult to leave it before concluding.

-- **Dr. Easton Collier DVM**

Other eBooks



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...



The Economics of Continuous-Time Finance (Hardback)

MIT Press Ltd, United States, 2017. Hardback. Condition: New. Language: English. Brand new Book. An introduction to economic applications of the theory of continuous-time finance that strikes a balance between mathematical rigor and economic interpretation of financial market regularities. This book introduces the...



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...



Modern Portfolio Theory: Foundations, Analysis, and New Developments + Website (Hardback)

John Wiley & Sons Inc, United States, 2013. Hardback. Condition: New. 1. Auflage. Language: English. Brand new Book. A through guide covering Modern Portfolio Theory as well as the recent developments surrounding it Modern portfolio theory (MPT), which originated with Harry Markowitz's...



Stochastic Portfolio Theory (Hardback)

Springer-Verlag New York Inc., United States, 2002. Hardback. Condition: New. 2002 ed. Language: English. Brand new Book. Stochastic portfolio theory is a mathematical methodology for constructing stock portfolios and for analyzing the effects induced on the behavior of these portfolios by changes...



Positive Parenting Solutions Simplified: Parenting with Love and Logic way to Tame a Strong-Willed Child. (Paperback)

Createspace Independent Publishing Platform, United States, 2018. Paperback. Condition: New. Language: English. Brand new Book. Positive Parenting Solutions Parenting can be tough, but it can be made easier if the parent stays sensible. We talk about parenting challenges but forget to foresee the...