



Introductory Course On Financial Mathematics (Hardback)

By Michael V. Tretyakov

Imperial College Press, United Kingdom, 2013. Hardback. Condition: New. Language: English. Brand new Book. This book is an elementary introduction to the basic concepts of financial mathematics with a central focus on discrete models and an aim to demonstrate simple, but widely used, financial derivatives for managing market risks. Only a basic knowledge of probability, real analysis, ordinary differential equations, linear algebra and some common sense are required to understand the concepts considered in this book. Financial mathematics is an application of advanced mathematical and statistical methods to financial management and markets, with a main objective of quantifying and hedging risks. Since the book aims to present the basics of financial mathematics to the reader, only essential elements of probability and stochastic analysis are given to explain ideas concerning derivative pricing and hedging. To keep the reader intrigued and motivated, the book has a `sandwich' structure: probability and stochastics are given in situ where mathematics can be readily illustrated by application to finance. The first part of the book introduces one of the main principles in finance - `no arbitrage pricing'. It also introduces main financial instruments such as forward and futures contracts, bonds and swaps, and options. The second part deals...



Reviews

The most effective book i ever read through. it had been writtern quite flawlessly and valuable. I am just happy to let you know that here is the very best publication i have got read through during my individual daily life and may be he greatest pdf for ever.

-- Prof. Adonis Rodriguez

Comprehensive information for publication fans. I have got read and i am confident that i am going to likely to go through once again once again in the foreseeable future. I am just very happy to let you know that this is actually the greatest book i have read in my very own existence and could be he finest book for at any time.

-- Clair Windler

Related PDFs



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...



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...



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...



Financial Mathematics: An Introduction (Hardback)

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....



How to Be a Man (Hardback)

HarperCollins Publishers, United Kingdom, 2018. Hardback. Condition: New. Language: English. Brand new Book. Are men supposed to be fighters? Lovers? Hunter-gatherers? Fashionistas? Business gurus? Culinary experts? You're wrong if you think one man can't be a jack AND a master of all...



Introduction to Quantitative Finance: A Math Tool Kit

MIT Press Ltd, United States, 2010. Hardback. Condition: New. Language: English. Brand new Book. An introduction to many mathematical topics applicable to quantitative finance that teaches how to "think in mathematics" rather than simply do mathematics by rote. This text offers an accessible...