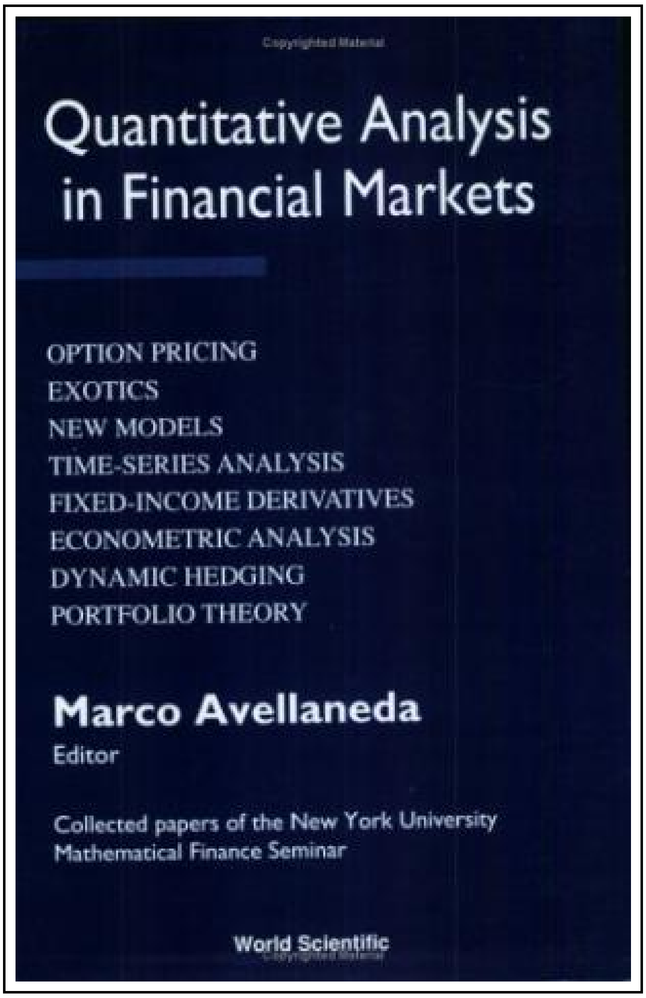
Quantitative Analysis in Financial Markets Volume I : Collected Papers of the New York University Mathematical Finance Seminar



Filesize: 3.04 MB

Reviews

Definitely one of the best ebook We have possibly go through. It usually does not charge a lot of. I am just pleased to inform you that this is actually the greatest ebook i have got study in my own lifestyle and may be he greatest publication for actually.

(Ms. Patsy D'Amore III)

QUANTITATIVE ANALYSIS IN FINANCIAL MARKETS VOLUME I : COLLECTED PAPERS OF THE NEW YORK UNIVERSITY MATHEMATICAL FINANCE SEMINAR

World Scientific Pub Co Inc, 1999. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: This invaluable book contains lectures delivered at the celebrated Seminar in Mathematical Finance at the Courant Institute. The lecturers & presenters of papers are prominent researchers & practitioners in the field of quantitative financial modeling. Most are faculty members at leading universities or Wall Street practitioners. The lectures deal with the emerging science of pricing & hedging derivative securities &, more generally, managing financial risk. Specific articles concern topics such as option theory, dynamic hedging, interest-rate modeling, portfolio theory, price forecasting using statistical methods, etc. Contents: Calibrating Volatility Surfaces via Relative-Entropy Minimization (M Avellaneda et al.); Static Hedging of Exotic Options (P Carr et al.); Close for Formulas for Exotic Options & Their Lifetime Distribution (R Douady); Portfolio Generating Functions (R Fernholz); Portfolio Based Risk Pricing (D-J Guo & S Esipov); Deriving Closed-Form Solutions for Gaussian Pricing Models: A Systematic Time-Domain Approach (A Levin); Asian Options, the Sum of Lognormals & the Reciprocal Gamma Distribution (S E Posner & M Milevshy); Piecewise Convex Function Estimation (K Riedel); Pricing & Hedging American Options: A Recursive Integration Method (M Subrahmanyam et al.); E-ARCH Model for the Term-Structure of Implied Volatilities of FX Options (Y-Z Zhu & M Avellaneda); & other papers. Readership: Wall Street quantitative analysts & researchers in economics, finance & applied mathematics.

See Also

The Perfect Name : A Step

Book Condition: Brand New. Book Condition: Brand New.

Read PDF »

Computer Q & A 98 wit - the challenge wit king(Chinese Edition)

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment.Publisher: Twenty-first Century Press Pub. Date :2007-2-1. This is a collection of scientific knowledge...

Read PDF »

10 Most Interesting Stories for Children: New Collection of Moral Stories with Pictures

Paperback. Book Condition: New. This item is printed on demand. Item doesn't include CD/DVD.

Read PDF »

Cloverleaf Kids: Kids and adults alike will enjoy these hilarious stories and antics of me,my siblings and our friends growing up in a small town in . over & over and always got a good laugh.

CreateSpace Independent Publishing Platform. PAPERBACK. Book Condition: New. 1482737256 Special order direct from the distributor.

Read PDF »

David & Goliath Padded Board Book & CD (Let's Share a Story)

Shiloh Kidz. BOARD BOOK. Book Condition: New. 1630587842 BRAND NEW!! MULTIPLE COPIES AVAILABLE. NEW CONDITION!! 100% MONEY BACK GUARANTEE!! BUY WITH CONFIDENCE! WE SHIP DAILY!!EXPEDITED SHIPPING AVAILABLE.

Read PDF »