



## The Mathematics of Financial Modeling and Investment Management

By Frank J. Fabozzi

Wiley. Hardcover. Book Condition: New. Hardcover. 800 pages. Dimensions: 9.1in. x 6.3in. x 1.7in. the mathematics of financial modeling and investment management The Mathematics of Financial Modeling and Investment Management covers a wide range of technical topics in mathematics and finance-enabling the investment management practitioner, researcher, or student to fully understand the process of financial decision-making and its economic foundations. This comprehensive resource will introduce you to key mathematical techniques-matrix algebra, calculus, ordinary differential equations, probability theory, stochastic calculus, time series analysis, optimization-as well as show you how these techniques are successfully implemented in the world of modern finance. Special emphasis is placed on the new mathematical tools that allow a deeper understanding of financial econometrics and financial economics. Recent advances in financial econometrics, such as tools for estimating and representing the tails of the distributions, the analysis of correlation phenomena, and dimensionality reduction through factor analysis and cointegration are discussed in depth. Using a wealth of real-world examples, Focardi and Fabozzi simultaneously show both the mathematical techniques and the areas in finance where these techniques are applied. They also cover a variety of useful financial applications, such as: Arbitrage pricing Interest rate modeling Derivative pricing Credit risk modeling Equity and bond...



**READ ONLINE**

### Reviews

*The ebook is not difficult in read through easier to comprehend. Of course, it is perform, nonetheless an interesting and amazing literature. Once you begin to read the book, it is extremely difficult to leave it before concluding.*

-- Dr. Haylee Grimes PhD

*This is actually the finest pdf i have got study right up until now. It can be full of wisdom and knowledge Once you begin to read the book, it is extremely difficult to leave it before concluding.*

-- Reese Morissette II