



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

An incredibly amazing ebook with perfect and lucid answers. It is writter in basic terms and never difficult to understand. Its been written in an exceptionally basic way and it is only right after i finished reading this ebook in which in fact modified me, affect the way i really believe.

-- Beverly Hoppe

Extremely helpful for all class of individuals. Better then never, though i am quite late in start reading this one. I realized this publication from my i and dad suggested this ebook to discover.

-- Adela Schroeder II

Other Kindle Books



An Introduction to Organic Lasers (Hardback)

ISTE Press Ltd - Elsevier Inc, United Kingdom, 2017. Hardback. Condition: New. Language: English. Brand new Book. One of the biggest challenges of organic optoelectronics is the realization of the first organic laser diode (electrically pumped) which has a very strong potential...



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...



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 Quantitative Finance: A Math Tool Kit (Hardback)

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...



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...



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...