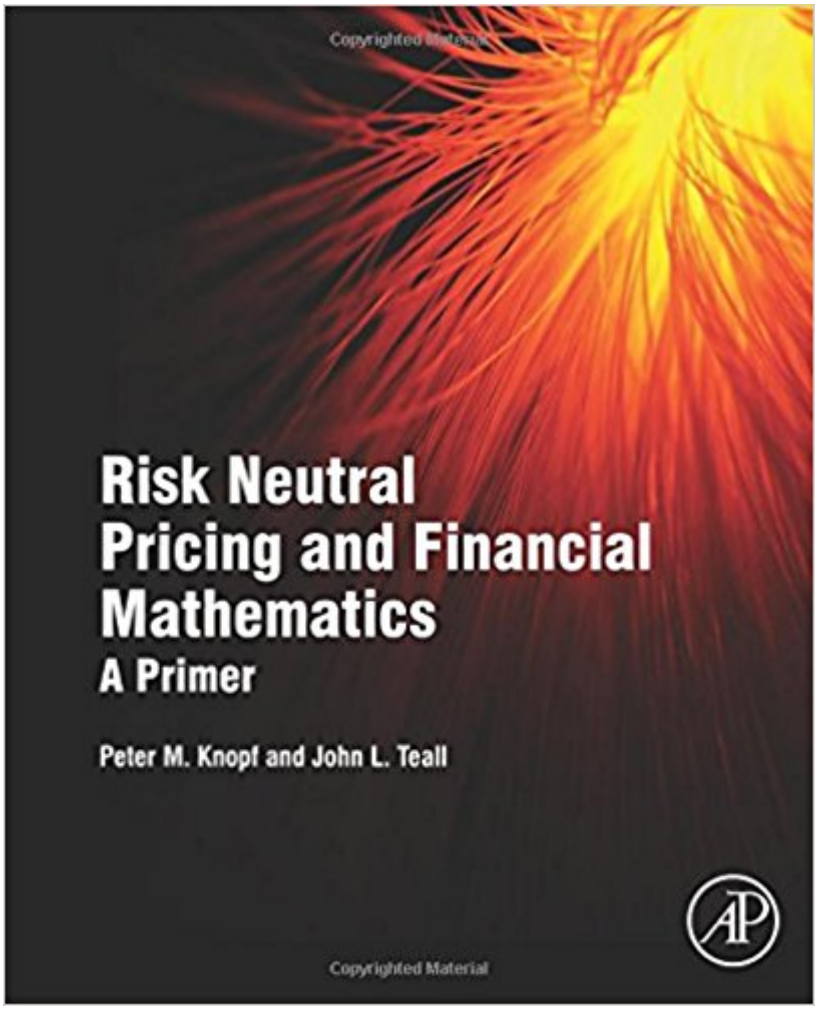
Ebook Directory
the best source of ebook

The book was found

Risk Neutral Pricing And Financial Mathematics: A Primer



PDF
Adobe
DOWNLOAD EBOOK

Synopsis

Risk Neutral Pricing and Financial Mathematics: A Primer provides a foundation to financial mathematics for those whose undergraduate quantitative preparation does not extend beyond calculus, statistics, and linear math. It covers a broad range of foundation topics related to financial modeling, including probability, discrete and continuous time and space valuation, stochastic processes, equivalent martingales, option pricing, and term structure models, along with related valuation and hedging techniques. The joint effort of two authors with a combined 70 years of academic and practitioner experience, Risk Neutral Pricing and Financial Mathematics takes a reader from learning the basics of beginning probability, with a refresher on differential calculus, all the way to Doob-Meyer, Ito, Girsanov, and SDEs. It can also serve as a useful resource for actuaries preparing for Exams FM and MFE (Society of Actuaries) and Exams 2 and 3F (Casualty Actuarial Society). Includes more subjects than other books, including probability, discrete and continuous time and space valuation, stochastic processes, equivalent martingales, option pricing, term structure models, valuation, and hedging techniquesEmphasizes introductory financial engineering, financial modeling, and financial mathematicsSuited for corporate training programs and professional association certification programs

Book Information

Paperback: 348 pages
Publisher: Academic Press; 1 edition (September 1, 2015)
Language: English
ISBN-10: 0128015349
ISBN-13: 978-0128015346
Product Dimensions: 7.5 x 0.8 x 9.2 inches
Shipping Weight: 12.6 ounces (View shipping rates and policies)
Average Customer Review: 5.0 out of 5 stars 1 customer review
Best Sellers Rank: #1,506,399 in Books (See Top 100 in Books) #85 inÃ Â Books > Business & Money > Economics > Interest #326 inÃ Â Books > Textbooks > Business & Finance > Banking #498 inÃ Â Books > Business & Money > Skills > Business Mathematics

Customer Reviews

"A self-contained and well-balanced financial modeling textbook ideally suitableÃ Â for bothÃ Â business school and engineering school. Ã Â It also offers an intuitive and applied orientation approach for professional training and self-study."Ã Â --K.C. Chang, George Mason

UniversityÃ¢â ¬â

Risk Neutral Pricing and Financial Mathematics: A Primer provides a foundation to financial mathematics for those whose undergraduate quantitative preparation does not extend beyond calculus, statistics, and linear math. It covers a broad range of foundation topics related to financial modeling, including probability, discrete and continuous time and space valuation, stochastic processes, equivalent martingales, option pricing, and term structure models, along with related valuation and hedging techniques. The joint effort of two authors with a combined 70 years of academic and practitioner experience, Risk Neutral Pricing and Financial Mathematics takes a reader from learning the basics of beginning probability, with a refresher on differential calculus, all the way to Doob-Meyer, Ito, Girsanov, and SDEs. It can also serve as a useful resource for actuaries preparing for Exams FM and MFE (Society of Actuaries) and Exams 2 and 3F (Casualty Actuarial Society).

Excellent book!!! Practical and straightforward approach to presenting a complex subject.

Download to continue reading...

Risk Neutral Pricing and Financial Mathematics: A Primer Model Risk in Financial Markets:From Financial Engineering to Risk Management Forensic Assessment of Violence Risk: A Guide for Risk Assessment and Risk Management Graphic Artist's Guild Handbook of Pricing and Ethical Guidelines (Graphic Artists Guild Handbook: Pricing & Ethical Guidelines) Smart Pricing: How Google, Priceline, and Leading Businesses Use Pricing Innovation for Profitabilit (paperback) Smart Pricing: How Google, Priceline, and Leading Businesses Use Pricing Innovation for Profitability Modern Portfolio Theory, the Capital Asset Pricing Model, and Arbitrage Pricing Theory: A User's Guide The Future of Pricing: How Airline Ticket Pricing Has Inspired a Revolution Practical Pricing: Translating Pricing Theory into Sustainable Profit Improvement Financial Risk Forecasting: The Theory and Practice of Forecasting Market Risk with Implementation in R and Matlab Credit Risk Management: Basic Concepts: Financial Risk Components, Rating Analysis, Models, Economic and Regulatory Capital FINTECH: Simple and Easy Guide to Financial Technology(Fin Tech, Fintech Bitcoin, financial technology fintech, Fintech Innovation, Fintech Gold, Financial services technology,equity crowdfunding) How to Have Outrageous Financial Abundance In No Time::Biblical Principles For Immediate And Overwhelming Financial Success: Wealth Creation,Personal Finance, Budgeting, Make Money,Financial Freedom Bank Valuation and Value Based Management: Deposit and Loan Pricing, Performance Evaluation, and Risk, 2nd Edition

(Business Books) Credit Risk Management: Pricing, Measurement, and Modeling The Forts and Fortifications of Europe 1815-1945: The Neutral States Mediation: The Roles of Advocate and Neutral, Second Edition (Aspen Casebook Series) Mediation: the Roles of Advocate and Neutral (Aspen Casebook) Mediation: The Roles of Advocate and Neutral (Aspen Casebook Series) 2nd (second) edition Neutral Buoyancy: Adventures in a Liquid World

Contact Us

DMCA

Privacy

FAQ & Help