



# Paul Wilmott on Quantitative Finance 3 Volume Set (2nd Edition)

By Wilmott, Paul

Wiley, 2006. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: 1. Products and Markets. 2. Derivatives. 3. The Random Behavior of Assets. 4. Elementary Stochastic Calculus. 5. The Black-Scholes Model. 6. Partial Differential Equations. 7. The Black-Scholes Formulae and the 'Greeks'. 8. Simple Generalizations of the Black-Scholes World. 9. Early Exercise and American Options. 10. Probability Density Functions and First Exit Times. 11. Multi-asset Options. 12. How to Delta Hedge. 13. Fixed-income Products and Analysis: Yield, Duration and Convexity. 14. Swaps. 15. The Binomial Model. 16. How Accurate is the Normal Approximation? 17. Investment Lessons from Blackjack and Gambling. 18. Portfolio Management. 19. Value at Risk. 20. Forecasting the Markets? 21. A Trading Game. 22. An Introduction to Exotic and Path-dependent Options. 23. Barrier Options. 24. Strongly Path-dependent Options. 25. Asian Options. 26. Lookback Options. 27. Derivatives and Stochastic Control. 28. Miscellaneous Exotics. 29. Equity and FX Term Sheets. 30. One-factor Interest Rate Modeling. 31. Yield Curve Fitting. 32. Interest Rate Derivatives. 33. Convertible Bonds. 34. Mortgage-backed Securities. 35. Multi-factor Interest Rate Modeling. 36. Empirical Behavior of the Spot Interest Rate. 37. The Heath, Jarrow & Morton and Brace, Gatarek & Musiela Models. 38....



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