



Problems and Solutions in Mathematical Finance Volume II - Equity Derivatives (Hardback)

By Eric Chin, Dian Nel, Sverrir Olafsson

John Wiley Sons Inc, United States, 2017. Hardback. Condition: New. 2. Auflage. Language: English . Brand New Book. Detailed guidance on the mathematics behind equity derivatives Problems and Solutions in Mathematical Finance Volume II is an innovative reference for quantitative practitioners and students, providing guidance through a range of mathematical problems encountered in the finance industry. This volume focuses solely on equity derivatives problems, beginning with basic problems in derivatives securities before moving on to more advanced applications, including the construction of volatility surfaces to price exotic options. By providing a methodology for solving theoretical and practical problems, whilst explaining the limitations of financial models, this book helps readers to develop the skills they need to advance their careers. The text covers a wide range of derivatives pricing, such as European, American, Asian, Barrier and other exotic options. Extensive appendices provide a summary of important formulae from calculus, theory of probability, and differential equations, for the convenience of readers. As Volume II of the four-volume Problems and Solutions in Mathematical Finance series, this book provides clear explanation of the mathematics behind equity derivatives, in order to help readers gain a deeper understanding of their mechanics and a firmer grasp of...



Reviews

This published book is wonderful. It is one of the most incredible book we have go through. I realized this pdf from my i and dad advised this book to learn. -- Felicia Heidenreich

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