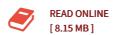




Financial Derivatives: Pricing, Applications, and Mathematics

By Jamil Baz, George K. Chacko

CAMBRIDGE UNIVERSITY PRESS, United Kingdom, 2009. Paperback. Book Condition: New. 226 x 152 mm. Language: English . Brand New Book. This book offers a complete, succinct account of the principles of financial derivatives pricing. The first chapter provides readers with an intuitive exposition of basic random calculus. Concepts such as volatility and time, random walks, geometric Brownian motion, and Ito s lemma are discussed heuristically. The second chapter develops generic pricing techniques for assets and derivatives, determining the notion of a stochastic discount factor or pricing kernel, and then uses this concept to price conventional and exotic derivatives. The third chapter applies the pricing concepts to the special case of interest rate markets, namely, bonds and swaps, and discusses factor models and term structure consistent models. The fourth chapter deals with a variety of mathematical topics that underlie derivatives pricing and portfolio allocation decisions such as mean-reverting processes and jump processes and discusses related tools of stochastic calculus such as Kolmogorov equations, martingale techniques, stochastic control, and partial differential equations.



Reviews

If you need to adding benefit, a must buy book. I could comprehended every thing out of this composed e pdf. I am just very happy to tell you that this is the greatest pdf i have study inside my individual existence and could be he finest publication for at any time.

-- Miss Laurie Waters IV

Most of these publication is the greatest publication offered. It is actually rally intriguing throgh reading period of time. You can expect to like just how the article writer create this publication.

-- Eddie Schuppe

Other PDFs



Polly Oliver s Problem: A Story for

Girls

The Wildhern Press, United Kingdom, 2008. Paperback. Book Condition: New. 226 x 152 mm. Language: English. Brand New Book ***** Print on Demand *****.Kate Douglas Wiggin was an American children s author and educator. She was born in Philadelphia of Welsh...



From Kristallnacht to Israel: A Holocaust Survivor s

Dog Ear Publishing, United States, 2009. Paperback. Book Condition: New. 226 x 152 mm. Language: English . Brand New Book ***** Print on Demand *****. In the 1930s, as evil begins to envelope Europe, Karl Rothstein is born in Austria. As his life...



Fox Tales for Kids: Fifteen Fairy Stories about Foxes for Children

Createspace, United States, 2012. Paperback. Book Condition: New. 226 x 152 mm. Language: English . Brand New Book ***** Print on Demand *****. Fifteen short stories about foxes are selected from several books of fairy tales from various sources. These tales are designed...



The Village Watch-Tower (Dodo

Dodo Press, United Kingdom, 2007. Paperback. Book Condition: New. 226 x 152 mm. Language: English . Brand New Book ***** Print on Demand ******.Kate Douglas Wiggin, nee Smith (1856-1923) was an American children s author and educator. She was born in Philadelphia,...



Tales of Wonder Every Child Should Know (Dodo Press)

Dodo Press, United Kingdom, 2007. Paperback. Book Condition: New. 226 x 152 mm. Language: English. Brand New Book ***** Print on Demand *****. Kate Douglas Wiggin, nee Smith (1856-1923) was an American children s author and educator. She was born in Philadelphia....



Chicken Licken - Read it Yourself with Ladybird: Level

2

Penguin Books Ltd, United Kingdom, 2013. Paperback. Book Condition: New. 226 \times 152 mm. Language: English . Brand New Book. In this classic fairy tale, a nut falls on Chicken Licken s head and he decides he must tell the king that...