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Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Financial models -- Jump models -- Options -- Binomial trees -- Trinomial trees -- Finite difference methods -- Kalman filter -- Futures and forwards -- Non-linear and non-Gaussian Kalman filter -- Short term deviation/long term equilibrium model -- Futures and forwards options -- Fourier transform -- Fundamentals of characteristic functions -- Application of characteristic functions -- Levy processes -- Fourier based option analysis -- Fundamentals of stochastic finance -- Affine jump-diffusion processes.
Sommario/riassunto	A road map for implementing quantitative financial models Financial Derivative and Energy Market Valuation brings the application of financial models to a higher level by helping readers capture the true behavior of energy markets and related financial derivatives. The book provides readers with a range of statistical and quantitative techniques and demonstrates how to implement the presented concepts and methods in Matlab®. Featuring an unparalleled level of detail, this unique work provides the underlying theory and various advanced topics without requiring