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| 1. Record Nr. | UNINA9910139507903321 |
| Titolo | Fourier transform methods in finance [[electronic resource] /] / Umberto Cherubini ... [et al.] |
| Pubbl/distr/stampa | Chichester ; ; [Hoboken, NJ], : John Wiley & Sons, c2010 |
| ISBN | 0-470-68492-5 1-119-20782-7 1-282-48313-7 9786612483134 0-470-68822-X |
| Descrizione fisica | 1 online resource (258 p.) |
| Collana | The Wiley Finance Series ; ; v.524 |
| Altri autori (Persone) | CherubiniUmberto |
| Disciplina | 332.01515723 |
| Soggetti | Options (Finance) - Mathematical models Securities - Prices - Mathematical models Finance - Mathematical models Fourier analysis |
| Lingua di pubblicazione | Inglese |
| Formato | Materiale a stampa |
| Livello bibliografico | Monografia |
| Note generali | Description based upon print version of record. |
| Nota di bibliografia | Includes bibliographical references and index. |
| Nota di contenuto | Fourier Transform Methods in Finance; Contents; Preface; List of Symbols; 1 Fourier Pricing Methods; 2 The Dynamics of Asset Prices; 3 Non-stationary Market Dynamics; 4 Arbitrage-Free Pricing; 5 Generalized Functions; 6 The Fourier Transform; 7 Fourier Transforms at Work; Appendices; A Elements of Probability; B Elements of Complex Analysis; C Complex Integration; D Vector Spaces and Function Spaces; E The Fast Fourier Transform; F The Fractional Fast Fourier Transform; G Affine Models: The Path Integral Approach; Bibliography; Index |
| Sommario/riassunto | In recent years, Fourier transform methods have emerged as one of the major methodologies for the evaluation of derivative contracts, largely due to the need to strike a balance between the extension of existing pricing models beyond the traditional Black-Scholes setting and a need to evaluate prices consistently with the market quotes. Fourier Transform Methods in Finance is a practical and accessible guide to pricing financial instruments using Fourier transform. Written by an experienced team of practitioners and academics, it covers Fourier |

