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| Autore | Epps T. W |
| Titolo | Quantitative finance [[electronic resource]] : its development, mathematical foundations, and current scope // T.W. Epps |
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| ISBN | 1-282-11378-X 9786612113789 0-470-45528-4 0-470-45527-6 |
| Descrizione fisica | 1 online resource (422 p.) |
| Disciplina | 332.01 332.01/5195 332.015195 |
| Soggetti | Finance - Mathematical models Investments - Mathematical models Electronic books. |
| 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 (p. 391-395) and index. |
| Nota di contenuto | pt. 1. Perspective and preparation -- pt. 2. Portfolios and prices -- pt. 3. Paradigms for pricing. |
| Sommario/riassunto | A rigorous, yet accessible, introduction to essential topics in mathematical finance Presented as a course on the topic, Quantitative Finance traces the evolution of financial theory and provides an overview of core topics associated with financial investments. With its thorough explanations and use of real-world examples, this book carefully outlines instructions and techniques for working with essential topics found within quantitative finance including portfolio theory, pricing of derivatives, decision theory, and the empirical behavior of prices. The author begins with introductory cha |