1. Record Nr. UNINA9910145953203321 Autore Epps T. W Titolo Quantitative finance [[electronic resource]]: its development, mathematical foundations, and current scope / / T.W. Epps Hoboken, N.J., : Wiley, c2009 Pubbl/distr/stampa **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 Description based upon print version of record. Note generali Nota di bibliografia Includes bibliographical references (p. 391-395) and index. pt. 1. Perspective and preparation -- pt. 2. Portfolios and prices -- pt. Nota di contenuto 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

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