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ISBN	981-13-3696-2
Edizione	[1st ed. 2019.]
Descrizione fisica	1 online resource (397 pages)
Disciplina	519.24
Soggetti	Mathematical models Probabilities Financial engineering Statistics Mathematical Modeling and Industrial Mathematics Probability Theory and Stochastic Processes Financial Engineering Statistics for Business, Management, Economics, Finance, Insurance
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Introduction to Financial Markets -- Interest Rate Instruments -- Equities and Equity Indices -- Foreign Exchange Instruments -- Commodities -- Credit Derivatives -- Investment Funds -- Options -- Elements of Probability -- Stochastic Calculus Part I -- Black–Scholes–Merton Model for Option Pricing -- Stochastic Calculus Part II -- Risk-Neutral Pricing Framework -- Numerical Methods for Option Pricing -- American Options -- Exotic Options Pricing and Hedging -- Num´eraires and the Pricing of Vanilla Interest Rate Options -- Foreign Exchange Modelling -- Local, Stochastic Volatility Models, Static Hedging and Variance Swap -- Jump-diffusion Models -- Interest Rate Term Structure Modelling -- Credit Modelling -- Commodity Modelling -- Structured Products -- Popular Structured Products -- Dynamic Asset Allocation -- Systematic Strategy.
Sommario/riassunto	This book introduces readers to the financial markets, derivatives, structured products and how the products are modelled and implemented by practitioners. In addition, it equips readers with the

necessary knowledge of financial markets needed in order to work as product structurers, traders, sales or risk managers. As the book seeks to unify the derivatives modelling and the financial engineering practice in the market, it will be of interest to financial practitioners and academic researchers alike. Further, it takes a different route from the existing financial mathematics books, and will appeal to students and practitioners with or without a scientific background. The book can also be used as a textbook for the following courses: Financial Mathematics (undergraduate level) Stochastic Modelling in Finance (postgraduate level) Financial Markets and Derivatives (undergraduate level) Structured Products and Solutions (undergraduate/postgraduate level).