

1. Record Nr.	UNINA9910438137903321
Autore	Albrecher Hansjorg
Titolo	Introduction to Quantitative Methods for Financial Markets / / by Hansjoerg Albrecher, Andreas Binder, Volkmar Lautscham, Philipp Mayer
Pubbl/distr/stampa	Basel : , : Springer Basel : , : Imprint : Birkhäuser, , 2013
ISBN	9783034805193 3034805195
Edizione	[1st ed. 2013.]
Descrizione fisica	1 online resource (IX, 191 p. 48 illus., 10 illus. in color.)
Collana	Compact Textbooks in Mathematics, , 2296-4568
Disciplina	519
Soggetti	Game theory Economics Economics, Mathematical Game Theory, Economics, Social and Behav. Sciences Economic Theory/Quantitative Economics/Mathematical Methods Quantitative Finance
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di contenuto	I Interest Rates -- II Financial Products -- III The No-Arbitrage Principle -- IV European and American Options -- The Binomial Option Pricing Model -- VI The Black-Scholes Model -- VII The Black-Scholes Formula -- VIII Stock-Price Models -- IX Interest Rate Models and the Valuation of Interest Rate Derivatives -- X Numerical Tools -- XI Simulation Methods -- XII Calibrating Models -- Inverse Problems -- XIII Case Studies: Exotic Derivatives -- XIV Portfolio-Optimization -- XV Introduction to Credit Risk Models.
Sommario/riassunto	Swaps, futures, options, structured instruments - a wide range of derivative products is traded in today's financial markets. Analyzing, pricing and managing such products often requires fairly sophisticated quantitative tools and methods. This book serves as an introduction to financial mathematics with special emphasis on aspects relevant in practice. In addition to numerous illustrative examples, algorithmic implementations are demonstrated using "Mathematica" and the software package "UnRisk" (available for both students and teachers).

The content is organized in 15 chapters that can be treated as independent modules. In particular, the exposition is tailored for classroom use in a Bachelor or Master program course, as well as for practitioners who wish to further strengthen their quantitative background.
