

1. Record Nr.	UNINA9910455583003321
Autore	Bellalah Mondher
Titolo	Derivatives, risk management & value [[electronic resource] /] / Mondher Bellalah
Pubbl/distr/stampa	Hackensack, N.J., : World Scientific, 2010
ISBN	1-282-75763-6 9786612757631 981-283-863-5
Descrizione fisica	xiv, 949 p. : ill. (some col.)
Disciplina	332.6457
Soggetti	Derivative securities Financial risk management Value Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	pt. 1. Financial markets and financial instruments : basic concepts and strategies -- pt. 2. Pricing derivatives and their underlying assets in a discrete-time setting -- pt. 3. Option pricing in a continuous-time setting : basic models, extensions and applications -- pt. 4. Mathematical foundations of option pricing models in a continuous-time setting : basic concepts and extensions -- pt. 5. Extensions of option pricing theory to American options and interest rate instruments in a continuous-time setting : dividends, coupons and stochastic interest rates -- pt. 6. Generalization of option pricing models and stochastic volatility -- pt. 7. Option pricing models and numerical analysis -- pt. 8. Exotic derivatives.
Sommario/riassunto	Covers fundamental concepts in financial markets and asset pricing such as hedging, arbitrage, speculation in different markets, classical models for pricing of simple and complex derivatives, mathematical foundations and managing and monitoring portfolios of derivatives in real time.