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Titolo	Advanced derivatives pricing and risk management [[electronic resource] ] : theory, tools and hands-on programming application // Claudio Albanese and Giuseppe Campolieti
Pubbl/distr/stampa	Amsterdam ; ; Boston, : Elsevier Academic Press, c2006
ISBN	1-281-05315-5 9786611053154 0-08-048809-9
Descrizione fisica	1 online resource (435 p.)
Collana	Academic Press advanced finance series
Altri autori (Persone)	CampolietiGiuseppe
Disciplina	332.64/57
Soggetti	Risk management Derivative securities - Prices 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. 399-405) and index.
Nota di contenuto	Pricing theory -- Fixed-income instruments -- Advanced topics in pricing theory : exotic options and state-dependent models -- Numerical methods for value-at-risk -- Project : arbitrage theory -- Project : the Black-Scholes (lognormal) model -- Project : quantile-quantile plots -- Project : Monte Carlo pricer -- Project : the binomial lattice model -- Project : the trinomial lattice model -- Project : Crank-Nicolson option pricer -- Project : static hedging of barrier options -- Project : variance swaps -- Project : Monte Carlo value-at-risk for Delta-Gamma portfolios -- Project : covariance estimation and scenario generation in value-at-risk -- Project : interest rate trees : calibration and pricing.
Sommario/riassunto	Written by leading academics and practitioners in the field of financial mathematics, the purpose of this book is to provide a unique combination of some of the most important and relevant theoretical and practical tools from which any advanced undergraduate and graduate student, professional quant and researcher will benefit. This book stands out from all other existing books in quantitative finance from the sheer impressive range of ready-to-use software and

accessible theoretical tools that are provided as a complete package. By proceeding from simple to complex, the authors cover core topi

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