

1. Record Nr.	UNINA9910480043103321
Titolo	Mathematics in finance : UIMP-RSME Lluís A. Santalo Summer School, Mathematics in Finance and Insurance, July 16-20, 2007, Universidad Internacional Menéndez Pelayo, Santander, Spain // Santiago Carrillo Menéndez, José Luis Fernández Pérez, editors
Pubbl/distr/stampa	Providence, Rhode Island : , : American Mathematical Society, , [2010] ©2010
ISBN	0-8218-8194-9 0-8218-4673-6
Descrizione fisica	1 online resource (158 p.)
Collana	Contemporary mathematics ; ; 515
Disciplina	332.01/51
Soggetti	Finance - Mathematical models Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	"American Mathematical Society ; Real Sociedad Matemática Española." "Contains four selected survey papers on some aspects of mathematical finance presented and discussed at the 'Lluís A. Santalo Summer School' that was held in Santander (Spain) on July 2007 as part of the activities of the Universidad Internacional Menéndez Pelayo (UIMP), in collaboration with the Real Sociedad Matemática Española (RSME)"-- Preface.
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	""Contents""; ""Preface""; ""Hedge Funds as Knock-Out Options""; ""Rough Paths based Numerical Algorithms in Computational Finance""; ""Hedge Funds""; ""Modeling and Pricing credit derivatives""