Record Nr. UNINA9910686774303321 Autore Larcher Gerhard <1946-> Titolo The Art of Quantitative Finance Vol.1: Trading, Derivatives and Basic Concepts / / by Gerhard Larcher Cham:,: Springer International Publishing:,: Imprint: Springer,, Pubbl/distr/stampa 2023 **ISBN** 3-031-23873-7 Edizione [1st ed. 2023.] Descrizione fisica 1 online resource (532 pages) Collana Springer Texts in Business and Economics, , 2192-4341 332.0151 Disciplina Soggetti Financial engineering Capital market Social sciences - Mathematics Financial risk management Financial Engineering **Capital Markets** Mathematics in Business, Economics and Finance Risk Management Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Nota di bibliografia Includes bibliographical references. Nota di contenuto Basic products and interest calculations -- Derivatives and trading in derivatives, basic concepts and strategies -- Basics of derivative valuation -- The Wiener Stock Price Model and the basic principles of Black-Scholes theory. This textbook offers an easily understandable introduction to the Sommario/riassunto fundamental concepts of financial mathematics and financial engineering. The author presents and discusses the basic concepts of financial engineering and illustrates how to trade and to analyze financial products with numerous examples. Special attention is given to the valuation of basic financial derivatives. In the final section of the book, the author introduces the Wiener Stock Price Model and the basic principles of Black-Scholes theory. The book's aim is to introduce readers to the basic techniques of modern financial mathematics in a way that is intuitive and easy to follow, and to provide financial

mathematicians with insights into practical requirements when applying

financial mathematical techniques in the real world