

1. Record Nr.	UNINA9910813434603321
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Titolo	Financial derivative and energy market valuation : theory and implementation in MATLAB // Michael Mastro
Pubbl/distr/stampa	Hoboken, New Jersey, : Wiley, c2012
ISBN	1-118-50178-0 1-118-50181-0 1-299-44903-4 1-118-50176-4
Edizione	[1st edition]
Descrizione fisica	1 online resource (659 p.)
Disciplina	332.01519 332.64/57 332.6457
Soggetti	Derivative securities Energy derivatives
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 and index.
Nota di contenuto	Financial models -- Jump models -- Options -- Binomial trees -- Trinomial trees -- Finite difference methods -- Kalman filter -- Futures and forwards -- Non-linear and non-Gaussian Kalman filter -- Short term deviation/long term equilibrium model -- Futures and forwards options -- Fourier transform -- Fundamentals of characteristic functions -- Application of characteristic functions -- Levy processes -- Fourier based option analysis -- Fundamentals of stochastic finance -- Affine jump-diffusion processes.
Sommario/riassunto	A road map for implementing quantitative financial models Financial Derivative and Energy Market Valuation brings the application of financial models to a higher level by helping readers capture the true behavior of energy markets and related financial derivatives. The book provides readers with a range of statistical and quantitative techniques and demonstrates how to implement the presented concepts and methods in Matlab®. Featuring an unparalleled level of detail, this unique work provides the underlying theory and various advanced topics without requiring

