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	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