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Nota di contenuto	Fourier Transform Methods in Finance; Contents; Preface; List of Symbols; 1 Fourier Pricing Methods; 2 The Dynamics of Asset Prices; 3 Non-stationary Market Dynamics; 4 Arbitrage-Free Pricing; 5 Generalized Functions; 6 The Fourier Transform; 7 Fourier Transforms at Work; Appendices; A Elements of Probability; B Elements of Complex Analysis; C Complex Integration; D Vector Spaces and Function Spaces; E The Fast Fourier Transform; F The Fractional Fast Fourier Transform; G Affine Models: The Path Integral Approach; Bibliography; Index
Sommario/riassunto	In recent years, Fourier transform methods have emerged as one of the major methodologies for the evaluation of derivative contracts, largely due to the need to strike a balance between the extension of existing pricing models beyond the traditional Black-Scholes setting and a need

to evaluate prices consistently with the market quotes. Fourier Transform Methods in Finance is a practical and accessible guide to pricing financial instruments using Fourier transform. Written by an experienced team of practitioners and academics, it covers Fourier pricing methods; the dynamics

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