

1. Record Nr.	UNINA9910826274803321
Titolo	Fourier transform methods in finance / / Umberto Cherubini ... [et al.]
Pubbl/distr/stampa	Chichester ; ; [Hoboken, NJ], : John Wiley & Sons, c2010
ISBN	9786612483134 9780470684924 0470684925 9781119207825 1119207827 9781282483132 1282483137 9780470688229 047068822X
Edizione	[1st ed.]
Descrizione fisica	1 online resource (258 p.)
Collana	The Wiley Finance Series ; ; v.524
Altri autori (Persone)	CherubiniUmberto
Disciplina	332.01515723
Soggetti	Options (Finance) - Mathematical models Securities - Prices - Mathematical models Finance - Mathematical models Fourier analysis
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	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
