

1. Record Nr.	UNINA9910971768903321
Autore	Tang Yi
Titolo	Quantitative analysis, derivatives modeling, and trading strategies : in the presence of counterparty credit risk for fixed-income market / / Yi Tang, Bin Li
Pubbl/distr/stampa	Hackensack, NJ, : World Scientific Pub., c2007
ISBN	9786611120740 9781281120748 128112074X 9789812706652 9812706658
Edizione	[1st ed.]
Descrizione fisica	1 online resource (523 p.)
Altri autori (Persone)	LiBin
Disciplina	332.64/570151
Soggetti	Derivative securities - Mathematical models Finance - Mathematical models Speculation - Mathematical models
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 (p. [479]-489) and index.
Nota di contenuto	Contents; PART I THEORY AND APPLICATIONS OF DERIVATIVES MODELING; Chapter 1 Introduction to Counterparty Credit Risk; Preface; Chapter 2 Martingale Arbitrage Pricing in Real Market; Chapter 3 The Black-Scholes Framework and Extensions; Chapter 4 Martingale Resampling and Interpolation; Chapter 5 Introduction to Interest Rate Term Structure Modeling; Chapter 6 The Heath-Jarrow-Morton Framework; Chapter 7 The Interest Rate Market Model; Chapter 8 Credit Risk Modeling and Pricing; PART II INTEREST RATE MARKET FUNDAMENTALS AND PROPRIETARY TRADING STRATEGIES Chapter 9 Simple Interest Rate Products Chapter 10 Yield Curve Modeling; Chapter 11 Two-Factor Risk Model; Chapter 12 The Holy Grail - Two-Factor Interest Rate Arbitrage; Chapter 13 Yield Decomposition Model; Chapter 14 Inflation Linked Instruments Modeling; Chapter 15 Interest Rate Proprietary Trading Strategies; References; Index
Sommario/riassunto	This book addresses selected practical applications and recent

developments in the areas of quantitative financial modeling in derivatives instruments, some of which are from the authors' own research and practice. While the primary scope of this book is the fixed-income market (with further focus on the interest rate market), many of the methodologies presented also apply to other financial markets, such as the credit, equity, and foreign exchange markets. This book, which assumes that the reader is familiar with the basics of stochastic calculus and derivatives modeling, is written from the

---