

1. Record Nr.	UNINA9911020129903321
Autore	Epps T. W
Titolo	Quantitative finance : its development, mathematical foundations, and current scope / / T.W. Epps
Pubbl/distr/stampa	Hoboken, N.J., : Wiley, c2009
ISBN	1-282-11378-X 9786612113789 0-470-45528-4 0-470-45527-6
Descrizione fisica	1 online resource (422 p.)
Disciplina	332.01/5195
Soggetti	Finance - Mathematical models Investments - 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. 391-395) and index.
Nota di contenuto	pt. 1. Perspective and preparation -- pt. 2. Portfolios and prices -- pt. 3. Paradigms for pricing.
Sommario/riassunto	A rigorous, yet accessible, introduction to essential topics in mathematical finance Presented as a course on the topic, Quantitative Finance traces the evolution of financial theory and provides an overview of core topics associated with financial investments. With its thorough explanations and use of real-world examples, this book carefully outlines instructions and techniques for working with essential topics found within quantitative finance including portfolio theory, pricing of derivatives, decision theory, and the empirical behavior of prices. The author begins with introductory cha