

1. Record Nr.	UNINA9911020464903321
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Titolo	Finite difference methods in financial engineering : a partial differential equation approach / / Daniel J. Duffy
Pubbl/distr/stampa	Chichester, England ; ; Hoboken, NJ, : John Wiley, c2006
ISBN	9786610411207 9781118856482 1118856481 9781118673447 1118673441 9781280411205 1280411201 9780470858837 0470858834
Descrizione fisica	1 online resource (441 p.)
Collana	Wiley finance series
Classificazione	QK 660 SK 980
Disciplina	332.60151
Soggetti	Financial engineering - Mathematics Derivative securities - Prices - Mathematical models Finite differences Differential equations, Partial - Numerical solutions
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. [409]-416) and index.
Nota di contenuto	0 Goals of this Book and Global Overview; Contents; 0.1 What is this Book?; 0.2 Why has this Book Been Written?; 0.3 For Whom is this Book Intended?; 0.4 Why Should I Read this Book?; 0.5 The Structure of this Book; 0.6 What this Book Does Not Cover; 0.7 Contact, Feedback and More Information; Part I The Continuous Theory Of Partial Differential Equations; 1 An Introduction to Ordinary Differential Equations; 1.1 Introduction and Objectives; 1.2 Two-Point Boundary Value Problem; 1.2.1 Special Kinds of Boundary Condition; 1.3 Linear Boundary Value Problems; 1.4 Initial Value Problems 1.5 Some Special Cases1.6 Summary and Conclusions; 2 An

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## Sommario/riassunto

The world of quantitative finance (QF) is one of the fastest growing areas of research and its practical applications to derivatives pricing problem. Since the discovery of the famous Black-Scholes equation in the 1970's we have seen a surge in the number of models for a wide range of products such as plain and exotic options, interest rate derivatives, real options and many others. Gone are the days when it was possible to price these derivatives analytically. For most problems we must resort to some kind of approximate method. In this book we employ partial differential equations (PDE) to

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