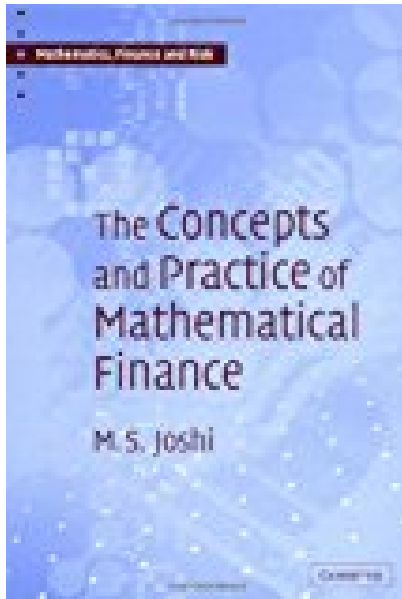


The Concepts and Practice of Mathematical Finance Mathematics Finance and Risk



BOOK DETAILS

- Author : Mark S. Joshi
- Pages : 492 Pages
- Publisher : Cambridge University Press
- Language : English
- ISBN : 0521823552

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BOOK SYNOPSIS

For those starting out as practitioners of mathematical finance, this is an ideal introduction. It provides the reader with a clear understanding of the intuition behind derivatives pricing, how models are implemented, and how they are used and adapted in practice. Strengths and weaknesses of different models, e.g. Black-Scholes, stochastic volatility, jump-diffusion and variance gamma, are examined. Both the theory and the implementation of the industry-standard LIBOR market model are considered in detail. Uniquely, the book includes extensive discussion of the ideas behind the models, and is even-handed in examining various approaches to the subject. Thus each pricing problem is solved using several methods. Worked examples and exercises, with answers, are provided in plenty, and computer projects are given for many problems. The author brings to this book a blend of practical experience and rigorous mathematical background, and supplies here the working knowledge needed to become a good quantitative analyst.

THE CONCEPTS AND PRACTICE OF MATHEMATICAL FINANCE

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