



Stochastic Simulation and Applications in Finance with Matlab Programs (Hardback)

By Huu Tue Huynh, Van Son Lai, Issouf Soumare

John Wiley and Sons Ltd, United Kingdom, 2009. Hardback. Book Condition: New. 246 x 168 mm. Language: English . Brand New Book. Stochastic Simulation and Applications in Finance with MATLAB Programs explains the fundamentals of Monte Carlo simulation techniques, their use in the numerical resolution of stochastic differential equations and their current applications in finance. Building on an integrated approach, it provides a pedagogical treatment of the need-to-know materials in risk management and financial engineering. The book takes readers through the basic concepts, covering the most recent research and problems in the area, including: the quadratic re-sampling technique, the Least Squared Method, the dynamic programming and Stratified State Aggregation technique to price American options, the extreme value simulation technique to price exotic options and the retrieval of volatility method to estimate Greeks. The authors also present modern term structure of interest rate models and pricing swaptions with the BGM market model, and give a full explanation of corporate securities valuation and credit risk based on the structural approach of Merton. Case studies on financial guarantees illustrate how to implement the simulation techniques in pricing and hedging. The book also includes an accompanying CD-ROM which provides MATLAB programs for the practical...



READ ONLINE
[1.03 MB]

Reviews

This book is definitely not straightforward to get started on studying but extremely exciting to read. It is really simplistic but shocks in the 50 percent of the ebook. Once you begin to read the book, it is extremely difficult to leave it before concluding.

-- **Ally Reichel**

This publication is amazing. It is definitely basic but shocks in the fifty percent of your publication. You wont feel monotony at anytime of your own time (that's what catalogues are for concerning if you question me).

-- **Prof. Kirk Cruickshank DDS**

Other PDFs



Index to the Classified Subject Catalogue of the Buffalo Library; The Whole System Being Adopted from the Classification and Subject Index of Mr. Melvil Dewey, with Some Modifications . (Paperback)

Rarebooksclub.com, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.This historic book may have numerous typos and missing text. Purchasers can usually download a free scanned copy of the...



A Smarter Way to Learn JavaScript: The New Approach That Uses Technology to Cut Your Effort in Half (Paperback)

Createspace, United States, 2014. Paperback. Book Condition: New. 251 x 178 mm. Language: English . Brand New Book ***** Print on Demand *****.The ultimate learn-by-doing approachWritten for beginners, useful for experienced developers who want to sharpen their skills and don t mind...



Kindergarten Culture in the Family and Kindergarten; A Complete Sketch of Froebel s System of Early Education, Adapted to American Institutions. for the Use of Mothers and Teachers (Paperback)

Rarebooksclub.com, United States, 2012. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.This historic book may have numerous typos and missing text. Purchasers can download a free scanned copy of the original...



A Kindergarten Manual for Jewish Religious Schools; Teacher s Text Book for Use in School and Home (Paperback)

Rarebooksclub.com, United States, 2012. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.This historic book may have numerous typos and missing text. Purchasers can download a free scanned copy of the original...



A Year Book for Primary Grades; Based on Froebel s Mother Plays (Paperback)

Rarebooksclub.com, United States, 2012. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.This historic book may have numerous typos and missing text. Purchasers can download a free scanned copy of the original...



Southern Educational Review Volume 3 (Paperback)

Rarebooksclub.com, United States, 2012. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.This historic book may have numerous typos and missing text. Purchasers can download a free scanned copy of the original...
