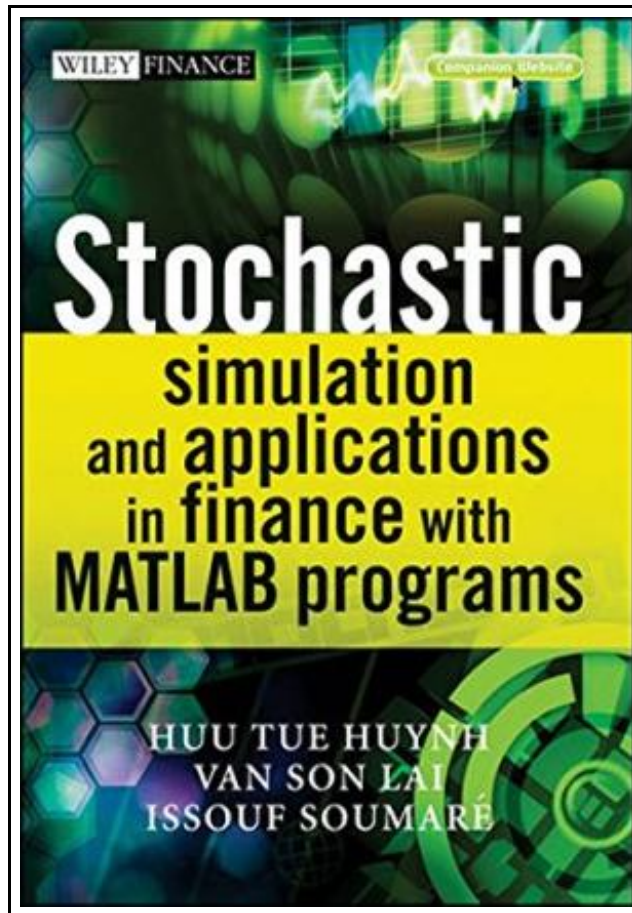


Stochastic Simulation and Applications in Finance with Matlab Programs (Hardback)



Filesize: 6.03 MB

Reviews

Thorough information! Its this kind of good read. Yes, it is perform, continue to an amazing and interesting literature. It is extremely difficult to leave it before concluding, once you begin to read the book.

(Loyal Grady)

STOCHASTIC SIMULATION AND APPLICATIONS IN FINANCE WITH MATLAB PROGRAMS (HARDBACK)

[DOWNLOAD](#)

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 examples and case studies, which will give the reader confidence in using and adapting specific ways to solve problems involving stochastic processes in finance. This book provides a very useful set of tools for those who are interested in the simulation method of asset pricing and its implementation with MatLab. It is pitched at just the right level for anyone who seeks to learn about this fascinating area of finance. The collection of specific topics thoughtfully selected by the authors, such as credit risk, loan guarantee and value-at-risk, is an additional nice feature, making it a great source of reference...



[Read Stochastic Simulation and Applications in Finance with Matlab Programs \(Hardback\) Online](#)



[Download PDF Stochastic Simulation and Applications in Finance with Matlab Programs \(Hardback\)](#)

You May Also Like



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...

[Save PDF »](#)



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...

[Save PDF »](#)



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...

[Save PDF »](#)



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...

[Save PDF »](#)



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...

[Save PDF »](#)