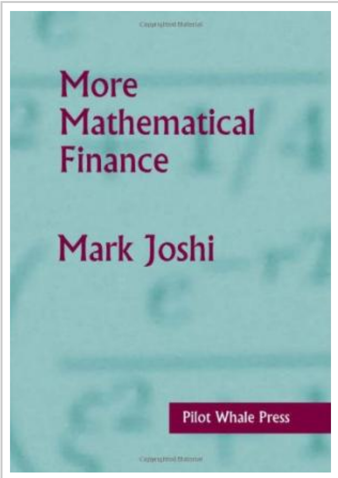

More Mathematical Finance (Hardback)

By Mark Suresh Joshi

Mark Joshi, Australia, 2011. Hardback. Book Condition: New. 259 x 183 mm. Language: English . Brand New Book ***** Print on Demand *****.The long-awaited sequel to the Concepts and Practice of Mathematical Finance has now arrived. Taking up where the first volume left off, a range of topics is covered in depth. Extensive sections include portfolio credit derivatives, quasi-Monte Carlo, the calibration and implementation of the LIBOR market model, the acceleration of binomial trees, the Fourier transform in option pricing and much more. Throughout Mark Joshi brings his unique blend of theory, lucidity, practicality and experience to bear on issues relevant to the working quantitative analyst. More Mathematical Finance is Mark Joshi s fourth book. His previous books including C++ Design Patterns and Derivatives Pricing and Quant Job Interview Questions and Answers have proven to be indispensable for individuals seeking to become quantitative analysts. His new book continues this trend with a clear exposition of a range of models and techniques in the field of derivatives pricing. Each chapter is accompanied by a set of exercises. These are of a variety of types including simple proofs, complicated derivations and computer projects. Chapter 1. Optionality, convexity and volatility 1 Chapter 2....