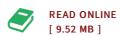# Applied Probabilistic Calculus for Financial Engineering: An Introduction Using R (Hardback)

By Bertram K. Chan

John Wiley and Sons Ltd, United States, 2017. Hardback. Condition: New. 1. Auflage. Language: English . Brand New Book. Illustrates how R may be used successfully to solve problems in quantitative finance Applied Probabilistic Calculus for Financial Engineering: An Introduction Using R provides R recipes for asset allocation and portfolio optimization problems. It begins by introducing all the necessary probabilistic and statistical foundations, before moving on to topics related to asset allocation and portfolio optimization with R codes illustrated for various examples. This clear and concise book covers financial engineering, using R in data analysis, and univariate, bivariate, and multivariate data analysis. It examines probabilistic calculus for modeling financial engineering walking the reader through building an effective financial model from the Geometric Brownian Motion (GBM) Model via probabilistic calculus, while also covering Ito Calculus. Classical mathematical models in financial engineering and modern portfolio theory are discussed along with the Two Mutual Fund Theorem and The Sharpe Ratio. The book also looks at R as a calculator and using R in data analysis in financial engineering. Additionally, it covers asset allocation using R, financial risk modeling and portfolio optimization using R, global and local optimal values, locating functional maxima and minima,...

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