



## Quantitative Analysis in Financial Markets Volume I : Collected Papers of the New York University Mathematical Finance Seminar

By New York University Mathematical Finance Seminar (1995-1998)

World Scientific Pub Co Inc, 1999. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: This invaluable book contains lectures delivered at the celebrated Seminar in Mathematical Finance at the Courant Institute. The lecturers & presenters of papers are prominent researchers & practitioners in the field of quantitative financial modeling. Most are faculty members at leading universities or Wall Street practitioners. The lectures deal with the emerging science of pricing & hedging derivative securities &, more generally, managing financial risk. Specific articles concern topics such as option theory, dynamic hedging, interest-rate modeling, portfolio theory, price forecasting using statistical methods, etc. Contents: Calibrating Volatility Surfaces via Relative-Entropy Minimization (M Avellaneda et al.); Static Hedging of Exotic Options (P Carr et al.); Close for Formulas for Exotic Options & Their Lifetime Distribution (R Douady); Portfolio Generating Functions (R Fernholz); Portfolio Based Risk Pricing (D-J Guo & S Esipov); Deriving Closed-Form Solutions for Gaussian Pricing Models: A Systematic Time-Domain Approach (A Levin); Asian Options, the Sum of Lognormals & the Reciprocal Gamma Distribution (S E Posner & M Milevshy); Piecewise Convex Function Estimation (K Riedel); Pricing & Hedging American Options: A Recursive Integration Method (M Subrahmanyam et al.);...



**READ ONLINE**  
[ 5.08 MB ]

### Reviews

*Excellent electronic book and valuable one. We have read and so i am sure that i am going to likely to study again once more in the foreseeable future. I am just happy to inform you that here is the very best book i have read during my personal lifestyle and might be he greatest book for possibly.*

-- **Brendan Wuckert**

*Comprehensive guideline! Its such a good read through. It is actually writter in basic words and not confusing. I am just easily could possibly get a enjoyment of reading a composed book.*

-- **Lonzo Wilderman**

## Other eBooks



### **The Perfect Name : A Step**

Book Condition: Brand New. Book Condition: Brand New.



### **Computer Q & A 98 wit - the challenge wit king(Chinese Edition)**

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment.Publisher: Twenty-first Century Press Pub. Date :2007-2-1. This is a collection of scientific knowledge and intelligence testing as one of science...



### **10 Most Interesting Stories for Children: New Collection of Moral Stories with Pictures**

Paperback. Book Condition: New. This item is printed on demand. Item doesn't include CD/DVD.



### **Cloverleaf Kids: Kids and adults alike will enjoy these hilarious stories and antics of me,my siblings and our friends growing up in a small town in . over & over and always got a good laugh.**

CreateSpace Independent Publishing Platform. PAPERBACK. Book Condition: New. 1482737256 Special order direct from the distributor.



### **David & Goliath Padded Board Book & CD (Let's Share a Story)**

Shiloh Kidz. BOARD BOOK. Book Condition: New. 1630587842 BRAND NEW!! MULTIPLE COPIES AVAILABLE. NEW CONDITION!! 100% MONEY BACK GUARANTEE!! BUY WITH CONFIDENCE! WE SHIP DAILY!!EXPEDITED SHIPPING AVAILABLE.



### **A Smarter Way to Learn JavaScript: The New Approach That Uses Technology to Cut Your Effort in Half**

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...