

Modelling Financial Derivatives With Mathematica

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CD plus book for financial modelling, requires Mathematica 3 or 2.2; runs on most platforms.

Financial Economics, Risk and Information presents the fundamentals of finance in static and dynamic frameworks with focus on risk and information. The objective of this book is to introduce undergraduate and first-year graduate students to the methods and solutions of the main problems in finance theory relating to the economics of uncertainty and information. The main goal of the second edition is to make the materials more accessible to a wider audience of students and finance professionals. The focus is on developing a core body of theory that will provide the student with a solid intellectual foundation for more advanced topics and methods. The new edition has streamlined chapters and topics, with new sections on portfolio choice under alternative information structures. The starting point is the traditional mean-variance approach, followed by portfolio choice from first principles. The topics are extended to alternative market structures, alternative contractual arrangements and agency, dynamic stochastic general equilibrium in discrete and continuous time, attitudes towards risk and towards inter-temporal substitution in discrete and continuous time; and option pricing. In general, the book presents a balanced introduction to the use of stochastic methods in discrete and continuous time in the field of financial economics.

Given the explosion of interest in mathematical methods for solving problems in finance and trading, a great deal of research and development is taking place in universities, large brokerage firms, and in the supporting trading software industry. Mathematical advances have been made both analytically and numerically in finding practical solutions. This book

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provides a comprehensive overview of existing and original material, about what mathematics when allied with Mathematica can do for finance. Sophisticated theories are presented systematically in a user-friendly style, and a powerful combination of mathematical rigor and Mathematica programming. Three kinds of solution methods are emphasized: symbolic, numerical, and Monte-- Carlo. Nowadays, only good personal computers are required to handle the symbolic and numerical methods that are developed in this book. Key features: * No previous knowledge of Mathematica programming is required * The symbolic, numeric, data management and graphic capabilities of Mathematica are fully utilized * Monte--Carlo solutions of scalar and multivariable SDEs are developed and utilized heavily in discussing trading issues such as Black--Scholes hedging * Black--Scholes and Dupire PDEs are solved symbolically and numerically * Fast numerical solutions to free boundary problems with details of their Mathematica realizations are provided * Comprehensive study of optimal portfolio diversification, including an original theory of optimal portfolio hedging under non-Log-Normal asset price dynamics is presented The book is designed for the academic community of instructors and students, and most importantly, will meet the everyday trading needs of quantitatively inclined professional and individual investors.

A unified development of the subject, presenting the theory of options in each of the different forms and stressing the equivalence between each of the methodologies. * Demystifies some of the more complex topics. * Derives practical, tangible results using the theory, to help practitioners in problem solving. * Applies the results obtained to the analysis and pricing of options in the equity, currency, commodity and interest rate markets. * Gives the reader the analytical tools and technical jargon to understand the current technical literature available. * Provides a user-friendly reference on option theory for practicing investors and traders.

This book presents techniques for valuing derivative securities at a level suitable for practitioners, students in doctoral programs in economics and finance, and those in masters-level programs in financial mathematics and computational finance. It provides the necessary mathematical tools from analysis, probability theory, the theory of stochastic processes, and stochastic calculus, making extensive use of examples. It also covers pricing theory, with emphasis on martingale methods. The chapters are organized around the assumptions made about the dynamics of underlying price processes. Readers begin with simple, discrete-time models that require little mathematical sophistication, proceed to the basic Black-Scholes theory, and then advance to continuous-time models with multiple risk sources. The second edition takes account of the major developments in the field since 2000. New topics include the use of simulation to price American-style derivatives, a new one-step approach to pricing options by inverting characteristic functions, and models that allow jumps in volatility and Markov-driven changes in regime. The new chapter on interest-rate derivatives includes extensive coverage of the LIBOR market model and an introduction to the modeling of credit risk. As a supplement to the text, the book contains an accompanying CD-ROM with user-friendly FORTRAN, C++, and VBA program components.

This second edition - completely up to date with new exercises - provides a comprehensive and self-contained treatment of

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the probabilistic theory behind the risk-neutral valuation principle and its application to the pricing and hedging of financial derivatives. On the probabilistic side, both discrete- and continuous-time stochastic processes are treated, with special emphasis on martingale theory, stochastic integration and change-of-measure techniques. Based on firm probabilistic foundations, general properties of discrete- and continuous-time financial market models are discussed.

This book's primary objective is to educate aspiring finance professionals about mathematics and computation in the context of financial derivatives. The authors offer a balance of traditional coverage and technology to fill the void between highly mathematical books and broad finance books. The focus of this book is twofold: To partner mathematics with corresponding intuition rather than diving so deeply into the mathematics that the material is inaccessible to many readers. To build reader intuition, understanding and confidence through three types of computer applications that help the reader understand the mathematics of the models. Unlike many books on financial derivatives requiring stochastic calculus, this book presents the fundamental theories based on only undergraduate probability knowledge. A key feature of this book is its focus on applying models in three programming languages -R, Mathematica and EXCEL. Each of the three approaches offers unique advantages. The computer applications are carefully introduced and require little prior programming background. The financial derivative models that are included in this book are virtually identical to those covered in the top financial professional certificate programs in finance. The overlap of financial models between these programs and this book is broad and deep.

This book teaches financial engineering in an innovative way: by providing tools and a point of view to quickly and easily solve real front-office problems. Projects and simulations are not just exercises in this book, but its heart and soul. You will not only learn how to do state-of-the-art simulations and build exotic derivatives valuation models, you will also learn how to quickly make reasonable inferences based on incomplete information. This book will give you the expertise to make significant progress in understanding brand new derivatives given only a preliminary term sheet, thus making you extraordinarily valuable to banks, brokerage houses, trading floors, and hedge funds. Financial Hacking is not about long, detailed mathematical proofs or brief summaries of conventional financial theories; it is about engineering specific, useable answers to imprecise but important questions. It is an essential book both for students and for practitioners of financial engineering. MBAs in finance learn case-method and standard finance mainly by talking. Mathematical finance students learn the elegance and beauty of formulas mainly by manipulating symbols. But financial engineers need to learn how to build useful tools, and the best way to do that is to actually build them in a test environment, with only hypothetical profits or losses at stake. That's what this book does. It is like a trading desk sandbox that prepares graduate students or others looking to move closer to trading operations. Foreword Foreword (309 KB) Sample Chapter(s) Chapter 6: Puzzles and Bugs (269 KB) Chapter 9: The Best Trade in the World? (93 KB) Request Inspection Copy

Stochastic calculus has important applications to mathematical finance. This book will appeal to practitioners and students

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who want an elementary introduction to these areas. From the reviews: "As the preface says, 'This is a text with an attitude, and it is designed to reflect, wherever possible and appropriate, a prejudice for the concrete over the abstract'. This is also reflected in the style of writing which is unusually lively for a mathematics book." --ZENTRALBLATT MATH

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