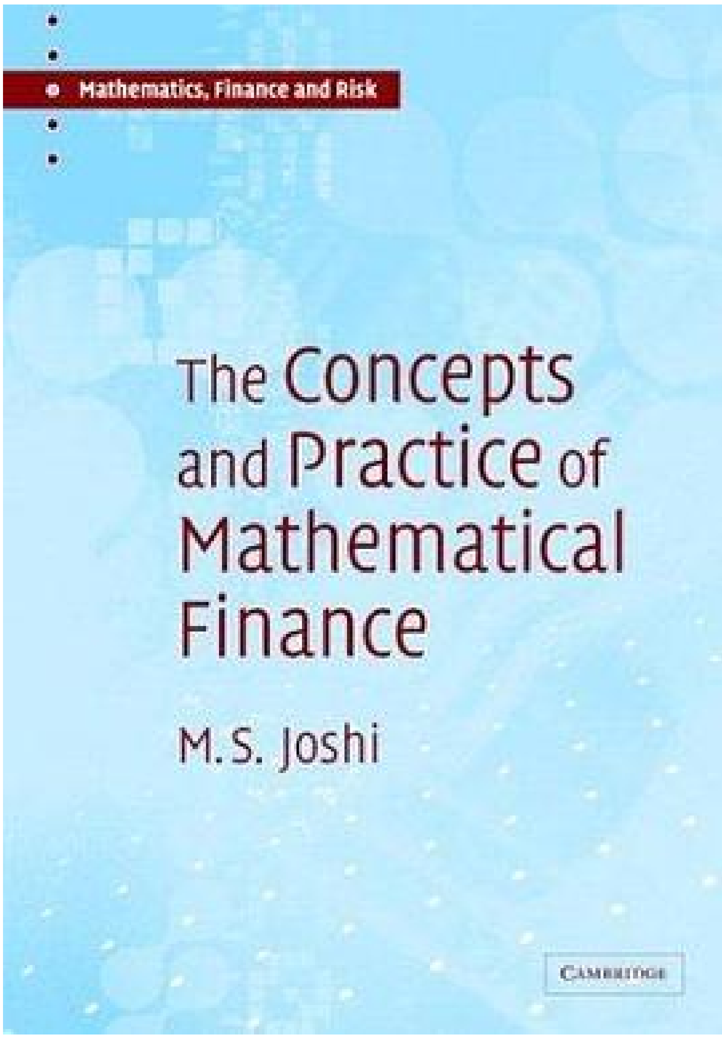
The Concepts and Practice of Mathematical Finance (Mathematics, Finance and Risk)



The Concepts and Practice of Mathematical Finance (Mathematics, Finance and Risk)_下载链接1_

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This introductory text provides a clear understanding of the intuition behind derivatives pricing, how models are implemented, and how they are used and adapted in practice. M. Joshi covers the strengths and weaknesses of such models as stochastic volatility, jump diffusion, and variance gamma, as well as the Black-Scholes. Examples and exercises, with answers, as well as computer projects, challenge the mind and encourage learning how to become a good quantitative analyst.

作者介绍:

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标签

quant

金融

金融数学

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Finance

quantitative

Mathematics

金融编程

评论

堅挺到了P200...終於被God and Goddess of the world of randomness打敗...

写得还不错，很多东西都有从数学专业的角度考虑，不至于像bible那样又厚又大，深度比ATCT差不多

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书评

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