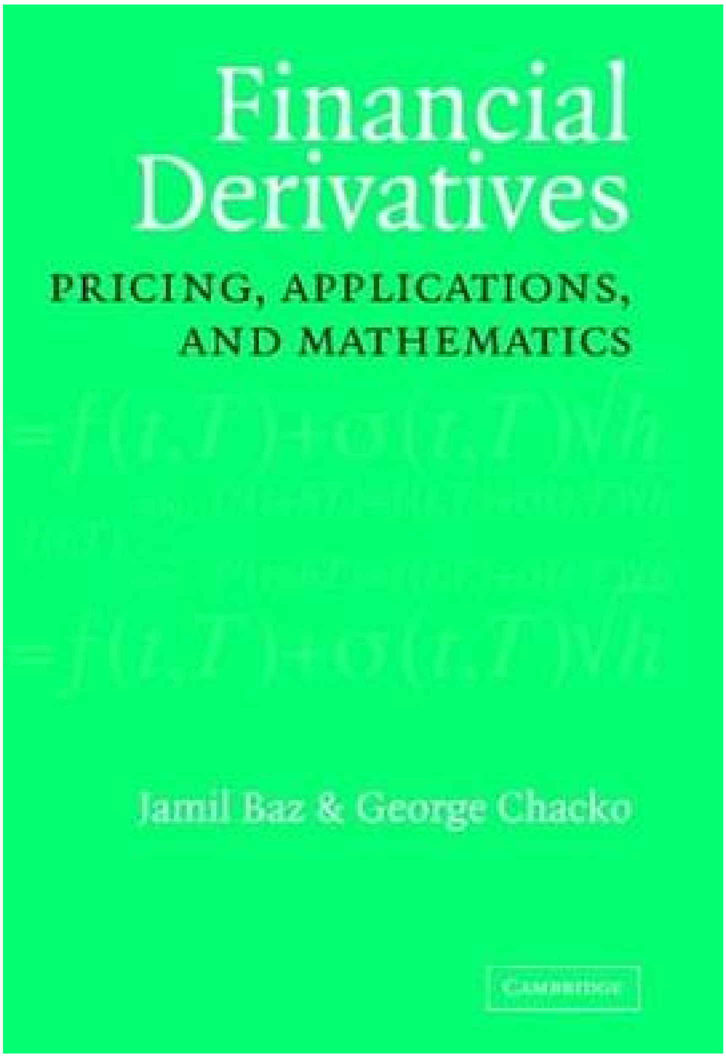
# Financial Derivatives

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Combining their corporate and academic experiences, Jamil Baz and George Chacko offer financial analysts a complete, succinct account of the principles of financial derivatives pricing. Readers with a basic knowledge of finance, calculus, probability and statistics will learn about the most powerful tools in applied finance: equity derivatives, interest rate markets, and the mathematics of pricing. Baz and Chacko apply concepts such as volatility and time, and generic pricing to the valuation of conventional and more specialized cases. Other topics include: *Interest rate markets, government and corporate bonds, swaps, caps, and swaptions *Factor models and term structure consistent models *Mathematical allocation decisions such as mean-reverting processes and jump processes *Stochastic calculus and related tools such as Kilmogorov equations, martingales techniques, stocastic control and partial differential equations Meant for financial analysts and graduate students in finance and economics, Financial Derivatives begins with basic economic principles of risk and builds up various pricing and hedging techniques from those principles. Baz and Chacko simplify the mathematical presentation, and balance theory and real analysis, making it a more accessible and practical manual. Jamil Baz holds an M.S. in Management from MIT and a Ph.D. in Business Economics from Harvard University. He is a Managing Director at Deutsche Bank in London. George Chacko has a B.S. from MIT in electrical engineering and a Ph.D. in Business Economics from Harvard University. He is an Associate Professor of Business Administration at Harvard Business School. Both authors have worked extensively for financial services firms in the private sector. They have published in leading academic journals including the Review of Financial Studies and the Journal of Financial Economics as well as practitioner journals such as the Journal of Fixed Income and the Journal of Applied Corporate Finance.

作者介绍:

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# 标签

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# 评论

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