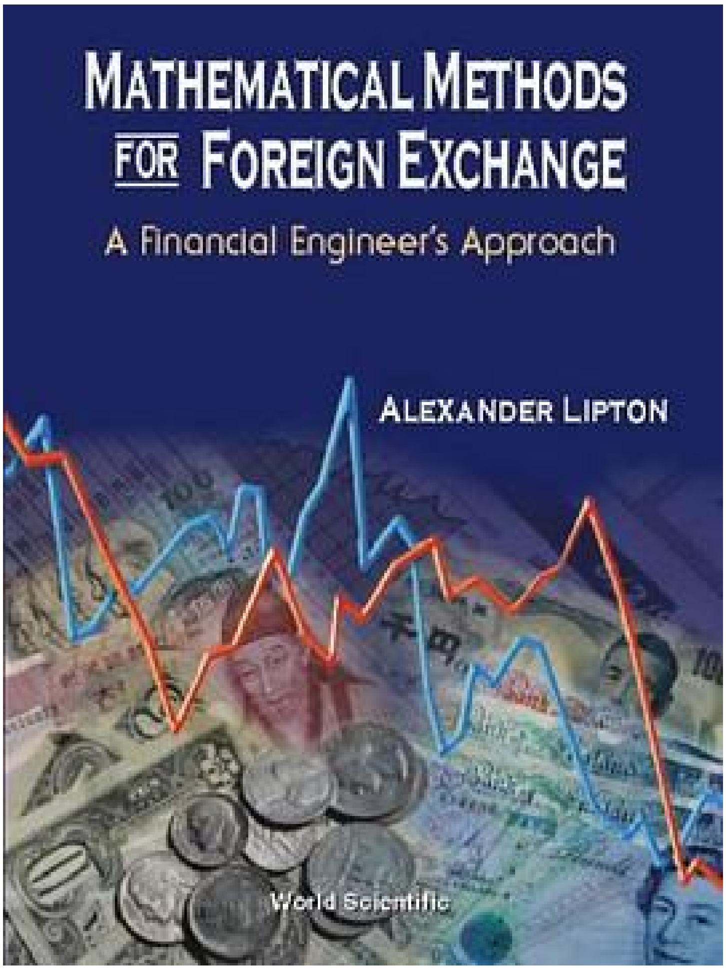
Mathematical Methods For Foreign Exchange



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This comprehensive book presents a systematic and practically oriented approach to mathematical modeling in finance, particularly in the foreign exchange context. It describes all the relevant aspects of financial engineering, including derivative pricing, in detail. The book is self-contained, with the necessary mathematical, economic, and trading background carefully explained. In addition to the lucid treatment of the standard material, it describes many original results.

The book can be used both as a text for students of financial engineering, and as a basic reference for risk managers, traders, and academics.

作者介绍:

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评论

曾经大学里头年少无知读过一点，后来因为自己的数值方法不行放弃了。作者是2000的QUANTs OF THE YEar得主，他的书，是那么容易让你这个小屁孩读得懂的吗？

作者自序里面就写了，这本书是自己针对工作中的问题深入系统的研究，所以整本书的结构写的非常的intuitive，关于数学的部分又有足够的深度，实操性又非常的强，大赞，仿佛给你一个满级号的大腿来抱。

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书评

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