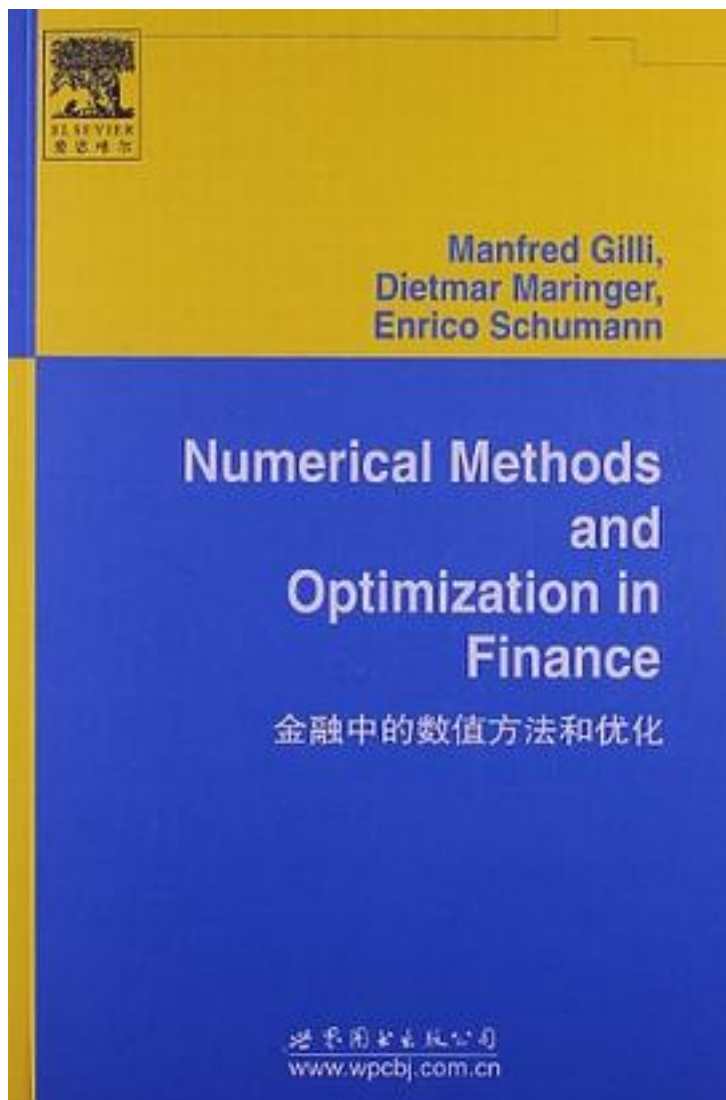


金融中的数值方法和优化



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《金融中的数值方法和优化(英文)》旨在为读者介绍金融计算工具—基本数值分析和计算技巧，如期权定价、并突出了模拟和优化的重要性，用许多章讲述投资组合保险和风险估计问题。特别地，有几章用于讲述优化探索和如何将他们应用于投资组合的选择、估值的校准和期权定价模型。这些具体的例子让读者学习了解决问题的具体步骤，以及将这些步骤举一反三。同时，这些应用使得《金融中的数值方法和优化(英文)》的参考价值大大提高。

作者介绍:

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