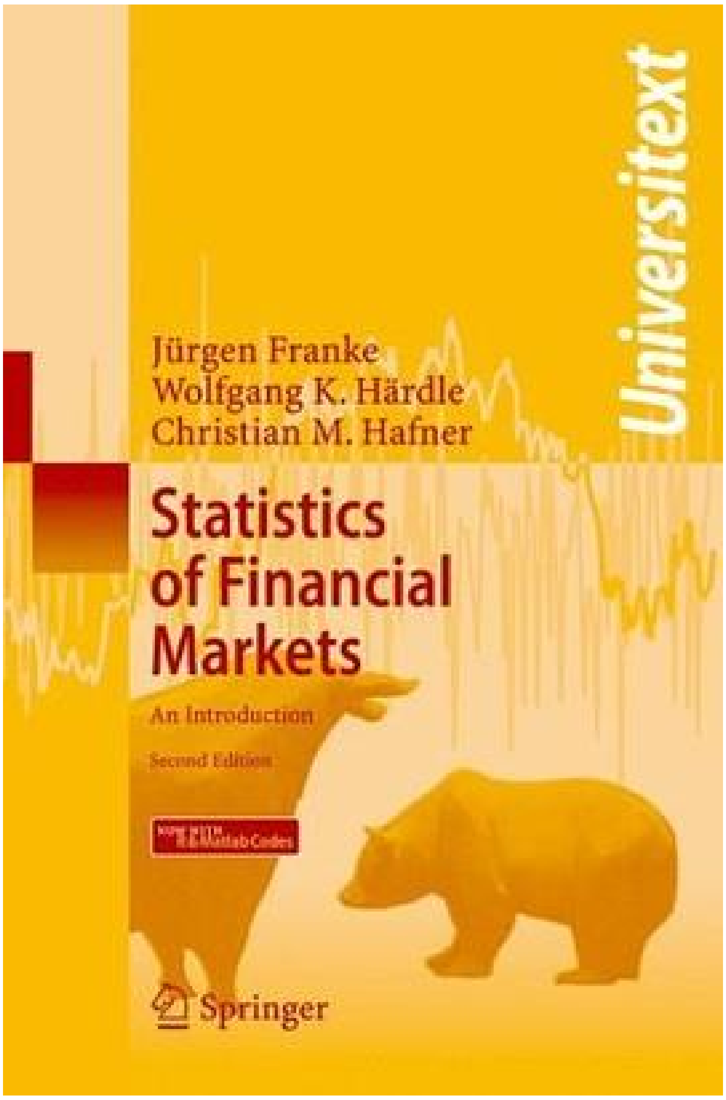
Statistics of Financial Markets



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1Statistics of Financial Markets presents in a vivid yet concise style the necessary statistical and mathematical background for Financial Engineers and introduces to the main ideas in mathematical finance and financial statistics. Topics covered are, among others, option valuation, financial time series analysis, value-at-risk, copulas, and statistics of the extremes. The underlying structure of the book, i.e. basic tools in mathematical finance, financial time series analysis and applications to given problems of financial markets, allows the book to be used as a basis for lectures, seminars and even crash courses on the topic. A full set of transparencies can be downloaded using the registration card at the back of the book. The registration card also allows the use of the e-book version with links to world wide computing servers.

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