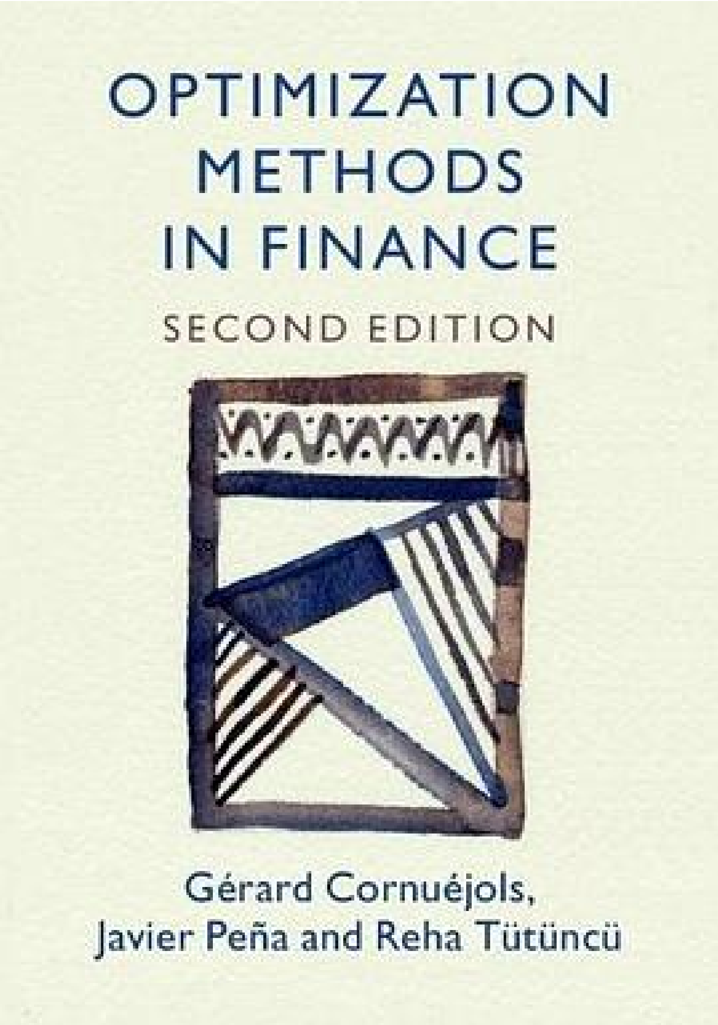
Optimization Methods in Finance



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Optimization models play an increasingly important role in financial decisions. This is the first textbook devoted to explaining how recent advances in optimization models, methods and software can be applied to solve problems in computational finance more efficiently and accurately. Chapters discussing the theory and efficient solution methods for all major classes of optimization problems alternate with chapters illustrating their use in modeling problems of mathematical finance. The reader is guided through topics such as volatility estimation, portfolio optimization problems and constructing an index fund, using techniques such as nonlinear optimization models, quadratic programming formulations and integer programming models respectively. The book is based on Master's courses in financial engineering and comes with worked examples, exercises and case studies. It will be welcomed by applied mathematicians, operational researchers and others who work in mathematical and computational finance and who are seeking a text for self-learning or for use with courses.

作者介绍:

目录:

标签

金融

optimization

finance

数学

金融工程

金融数学

统计学

科技论文

评论

理论与金融结合。想起某大牛跟我说他在wall str的感受是老美数学跟金融结合极其高深莫测

这本书每块都讲的太浅了，不过内容很丰富，不妨先看看Boyd的Convex Optimization再回来看这本书会很欢乐。这本书是脱胎于CMU的MBA/MSMF的同名课程，算是课件的改版吧。

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great intro

数学还是太简单了
点到为止，动态规划和随机算法的算法讲的不深，例子倒是挺多的。

内容结合optimization的各种方法，必须要用代码实践才能领会其真意。

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书评

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