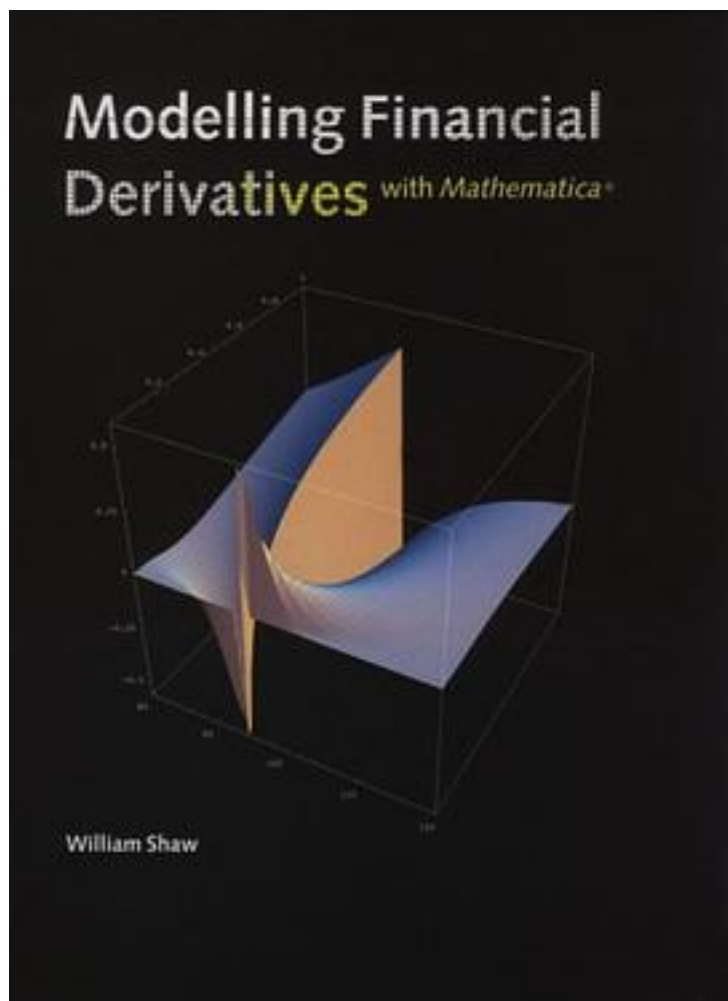# Modeling Financial Derivatives With Mathematica (Includes CD-ROM)

[Modeling Financial Derivatives With Mathematica (Includes CD-ROM)_下载链接1_](#)

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One of the most important tasks in finance is to find good mathematical models for financial products, in particular derivatives. However, the more realistic the model, the more practitioners face still-unsolved problems in rigorous mathematics and econometrics in addition to serious numerical difficulties. The idea behind this work is to use Mathematica to provide a wide range of exact benchmark models against which inexact models can be tested and verified. In so doing, the author is able to explain when models and numerical schemes can be relied on, and when they can't. Benchmarking is also applied to Monte Carlo simulations. Mathematica's graphical and animation capabilities are exploited to show how a model's characteristics can be visualised in two and three dimensions, thereby gaining further insight. The models described are all available on an accompanying CD that runs on most Windows and Macintosh platforms; to be able fully to use the software, Mathematica 3.0 is required, though certain features are usable with Mathematica 2.2. This product will prove of inestimable worth for financial instrument valuation and hedging, checking existing models and for analysing derivatives; it can be used for professional or training purposes in financial institutions or universities, and on MBA courses.

作者介绍:

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