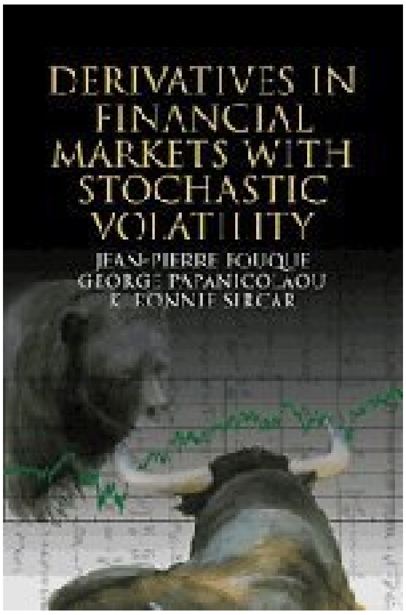
Derivatives in Financial Markets with Stochastic Volatility



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This important work addresses problems in financial mathematics of pricing and hedging derivative securities in an environment of uncertain and changing market volatility. These problems are important to investors from large trading institutions to pension funds. The authors present mathematical and statistical tools that exploit the volatile nature of the market. The mathematics is introduced through examples and illustrated with simulations and the modeling approach that is described is validated and tested on market data. The material is suitable for a one-semester course for graduate students with some exposure to methods of stochastic modeling and arbitrage pricing theory in finance. The volume is easily accessible to derivatives practitioners in the financial engineering industry.

作者介绍:

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