



Financial Mathematics: An Introduction (Hardback)

By S. Chandra, Selvamuthu Dharmaraja, Aparna Mehra,

Alpha Science International Ltd, United Kingdom, 2013. Hardback. Condition: New. Language: English. Brand new Book. "Introductory Financial Mathematics" attempts to provide an introductory text on Financial Mathematics to cater to the needs of students at various universities/institutes in India and abroad. Apart from presenting two Nobel Prize winning theories of Black, Scholes and Merton for option pricing and Mean-Variance approach of Markowitz for portfolio optimization, the text also includes now standard topics of interest rate and interest rate derivatives. Certain interesting and useful topics e.g., Optimal Trading Strategies, Credit Scoring Models and Portfolio Credit Risk Management, which are normally not covered in a text of this kind, are also included here. A significant portion of the book is devoted to the study of Stochastics of Finance that is very much needed to understand basic concepts related to pricing of derivatives. A special care is taken to evolve a balanced approach between "precise mathematical presentation" and "economic/physical interpretations". A distinctive feature of the book is also to provide applications of MATLAB Financial Toolbox for class room teaching.



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