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 Presenting a systematic and practically oriented approach to mathematical modelling in finance, particularly in the foreign exchange context, this text describes all the relevant aspects of financial engineering, including derivative pricing, in detail.

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Mathematical methods for foreign exchange : a financial engineer's approach. [Alexander Lipton] -- This comprehensive book presents a systematic and practically oriented approach to mathematical modeling in finance, particularly in the foreign exchange context.

This comprehensive book presents a systematic and practically oriented approach to mathematical modeling in finance, particularly in the foreign exchange context. It describes all the relevant aspects of financial engineering, including derivative pricing, in detail. The book is self-contained, with the necessary mathematical, economic, and trading background carefully explained. In addition to the lucid treatment of the standard material, it describes many original results. The book can be used both as a text for students of financial engineering, and as a basic reference for risk managers, traders, and academics.

This book contains lectures delivered at the celebrated Seminar in Mathematical Finance at the Courant Institute. The lecturers and presenters of papers are prominent researchers and practitioners in the field of quantitative financial modeling. Most are faculty members at leading universities or Wall Street practitioners. The lectures deal with the emerging science of pricing and hedging derivative securities and, more generally, managing financial risk. Specific articles concern topics such as option theory, dynamic hedging, interest-rate modeling, portfolio theory, price forecasting using statistical methods, etc. Contents: Estimation and Data-Driven Models: Transition Densities for Interest Rate and Other Nonlinear Diffusions (Y Ait-Sahalia) Hidden Markov Experts (A Weigend & S-M Shi) When is Time Continuous? (A Lo et al.) Asset Prices are Brownian Motion: Only in Business Time (H Geman et al.) Hedging Under Stochastic Volatility (K Ronnie Sircar) Model Calibration and Volatility Smile: Determining Volatility Surfaces and Option Values from an Implied Volatility Smile (P Carr & D Madan) Reconstructing the Unknown Local Volatility Function (T Coleman et al.) Building a Consistent Pricing Model from Observed Option Prices (J-P Laurent & D Leisen) Weighted Monte Carlo: A New Technique for Calibrating Asset-Pricing Models (M Avellaneda et al.) Pricing and Risk Management: One- and Multi-Factor Valuation of Mortgages: Computational Problems and Shortcuts (A Levin) Simulating Bermudan Interest-Rate Derivatives (P Carr & G Yang) How to Use Self-Similarities to Discover Similarities of Path-Dependent Options (A Lipton) Monte Carlo Within a Day (J Cárdenas et al.) Decomposition and Search Techniques in Disjunctive Programs for Portfolio Selection (K Wyatt) Readership: Students and researchers in economics, finance and applied mathematics. Keywords:

This book describes a system of mathematical models and methods that can be used to analyze real economic and managerial decisions and to improve their effectiveness. Application areas include: management of development and operation budgets, assessment and management of economic systems using an energy entropy approach, equation of exchange rates and forecasting foreign exchange operations, evaluation of innovative projects, monitoring of governmental programs, risk management of investment processes, decisions on the allocation of resources, and identification of competitive industrial clusters. The proposed methods and models were tested on the example of Kazakhstan's economy, but the generated solutions will be useful for applications at other levels and in other countries. Regarding your book "Mathematical Methods and Models in Economics", I am impressed because now it is time when "econometrics" is becoming more appreciated by economists and by schools that are the hosts or employers of modern economists. ... Your presented results really impressed me. John F. Nash, Jr., Princeton University, Nobel Memorial Prize in Economic Sciences The book is within my scope of interest because of its novelty and practicality. First, there is a need for realistic modeling of complex systems, both natural and artificial that conclude computer and economic systems. There has been an ongoing effort in developing models dealing with complexity and incomplete knowledge. Consequently, it is clear to recognize the contribution of Mutanov to encapsulate economic modeling with emphasis on budgeting and innovation. Secondly, the method proposed by Mutanov has been verified by applying to the case of the Republic of Kazakhstan, with her vibrant emerging economy. Thirdly, Chapter 5 of the book is of particular interest for the computer technology community because it deals with innovation. In summary, the book of Mutanov should become one of the outstanding recognized pragmatic guides for dealing with innovative systems. Andrzej Rucinski, University of New Hampshire This book is unique in its theoretical findings and practical applicability. The book is an illuminating study based on an applied mathematical model which uses methods such as linear programming and input-output analysis. Moreover, this work demonstrates the author's great insight and academic brilliance in the fields of finance, technological innovations and marketing vis-à-vis the market economy. From both theoretical and practical standpoint, this work is indeed a great achievement. Yeon Cheon Oh, President of Seoul National University

This book presents innovations in the mathematical foundations of financial analysis and numerical methods for finance and applications to the modeling of risk. The topics selected include measures of risk, credit contagion, insider trading, information in finance, stochastic control and its applications to portfolio choices and liquidation, models of liquidity, pricing, and hedging. The models presented are based on the use of Brownian motion, Lévy processes and jump diffusions. Moreover, fractional Brownian motion and ambit processes are also introduced at various levels. The chosen blend of topics gives an overview of the frontiers of mathematics for finance. New results, new methods and new models are all introduced in different forms according to the subject. Additionally, the existing literature on the topic is reviewed. The diversity of the topics makes the book suitable for graduate students, researchers and practitioners in the areas of financial modeling and quantitative finance. The chapters will also be of interest to experts in the financial market interested in new methods and products. This volume presents the results of the European ESF research networking program Advanced Mathematical Methods for Finance.

Mathematical finance has grown into a huge area of research which requires a large number of sophisticated mathematical tools. This book simultaneously introduces the financial methodology and the relevant mathematical tools in a style that is mathematically rigorous and yet accessible to practitioners and mathematicians alike. It interlaces financial concepts such as arbitrage opportunities, admissible strategies, contingent claims, option pricing and default risk with the mathematical theory of Brownian motion, diffusion processes, and Lévy processes. The first half of the book is devoted to continuous path processes whereas the second half deals with discontinuous processes. The extensive bibliography comprises a wealth of important references and the author index enables readers quickly to locate where the reference is cited within the book, making this volume an invaluable tool both for students and for those at the forefront of research and practice.

Praise for Foreign Exchange "Tim Weithers starts by telling the reader that foreign exchange is not difficult, just confusing, but Foreign Exchange: A Practical Guide to the FX Markets proves that money is much more exciting than anything it buys. This useful book is a whirlwind tour of the world's largest market, and the tour guide is an expert storyteller, inserting numerous fascinating insights and quirky facts throughout the book." -John R. Taylor, Chairman, CEO and CIO, FX Concepts "The book reflects the author's doctorate from the University of Chicago, several years' experience as an economics professor, and, most recently, a very successful decade as an executive at a huge international bank. These fundamental ingredients are seasoned with bits of wisdom and experience. What results is a very tasty intellectual stew." -Professor Jack Clark Francis, PhD, Professor of Economics and Finance, Bernard Baruch College "In this book, Tim Weithers clearly explains a very complicated subject. Foreign Exchange is full of jargon and conventions that make it very hard for non-professionals to gain a good understanding. Weither's book is a must for any student or professional who wants to learn the secrets of FX." -Niels O. Nygaard, Director of Financial Mathematics, The University of Chicago "An excellent text for students and practitioners who want to become acquainted with the arcane world of the foreign exchange market." -David DeRosa, PhD, founder, DeRosa Research and Trading, Inc., and Adjunct Professor of Finance, Yale School of Management "Tim Weithers provides a superb introduction to the arcana of foreign exchange markets. While primarily intended for practitioners, the book would be a valuable introduction for students with some knowledge of economics. The text is exceptionally clear with numeric examples and exercises that reinforce concepts. Frequent references are made to the economic theory behind the trading practices." -John F. O'Connell, Professor of Economics, College of the Holy Cross

This book covers foreign exchange options from the point of view of the finance practitioner. It contains everything a quant or trader working in a bank or hedge fund would need to know about the mathematics of foreign exchange—not just the theoretical mathematics covered in other books but also comprehensive coverage of implementation, pricing and calibration. With content developed with input from traders and with examples using real-world data, this book introduces many of the more commonly requested products from FX options trading desks, together with the models that capture the risk characteristics necessary to price these products accurately. Crucially, this book describes the numerical methods required for calibration of these models – an area often neglected in the literature, which is nevertheless of paramount importance in practice. Thorough treatment is given in one unified text to the following features: Correct market conventions for FX volatility surface construction Adjustment for settlement and delayed delivery of options Pricing of vanillas and barrier options under the volatility smile Barrier bending for limiting barrier discontinuity risk near expiry Industry strength partial differential equations in one and several spatial variables using finite differences on nonuniform grids Fourier transform methods for pricing European options using characteristic functions Stochastic and local volatility models, and a mixed stochastic/local volatility model Three-factor long-dated FX model Numerical calibration techniques for all the models in this work The augmented state variable approach for pricing strongly path-dependent options using either partial differential equations or Monte Carlo simulation Connecting mathematically rigorous theory with practice, this is the essential guide to foreign exchange options in the context of the real financial marketplace.

QFINANCE: The Ultimate Resource (5th edition) is the first-step reference for the finance professional or student of finance. Its coverage and author quality reflect a fine blend of practitioner and academic expertise, whilst providing the reader with a thorough education in the many facets of finance.

Statistical Tools for Finance and Insurance presents ready-to-use solutions, theoretical developments and method construction for many practical problems in quantitative finance and insurance. Written by practitioners and leading academics in the field, this book offers a unique combination of topics from which every market analyst and risk manager will benefit. Features of the significantly enlarged and revised second edition: Offers insight into new methods and the applicability of the stochastic technology Provides the tools, instruments and (online) algorithms for recent techniques in quantitative finance and modern treatments in insurance calculations Covers topics such as - expected shortfall for heavy tailed and mixture distributions* - pricing of variance swaps* - volatility smile calibration in FX markets - pricing of catastrophe bonds and temperature derivatives* - building loss models and ruin probability approximation - insurance pricing with GLM* - equity linked retirement plans*(new topics in the second edition marked with*) Presents extensive examples

The present volume is dedicated to Marek Musiela, an eminent scholar and practitioner who is perhaps best-known for his important contributions to problems of derivative pricing, theory of term structure of interest rates, theory of defaultable securities and other topics in modern mathematical finance. It includes 25 research papers by 47 authors, established experts and newcomers alike, that cover the whole range of the "hot" topics in the discipline. The contributed articles not only give a clear picture about what is going on in this rapidly developing field of knowledge but provide methods ready for practical implementation. They also open new prospects for further studies in risk management, portfolio optimization and financial engineering.

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