Computational Financial Mathematics

By S. Stojanovic

Springer Basel Ag Nov 2002, 2002. Buch. Book Condition: Neu. 228x174x28 mm. Neuware - Given the explosion of interest in mathematical methods for solving problems in finance and trading, a great deal of research and development is taking place in universities, large brokerage firms, and in the supporting trading software industry. Mathematical advances have been made both analytically and numerically in finding practical solutions. This book provides a comprehensive overview of existing and original material, about what mathematics when allied with Mathematica can do for finance. Sophisticated theories are presented systematically in a user-friendly style, and a powerful combination of mathematical rigor and Mathematica programming. Three kinds of solution methods are emphasized: symbolic, numerical, and Monte--Carlo. Nowadays, only good personal computers are required to handle the symbolic and numerical methods that are developed in this book. Key features: No previous knowledge of Mathematica programming is required The symbolic, numeric, data management and graphic capabilities of Mathematica are fully utilized Monte--Carlo solutions of scalar and multivariable SDEs are developed and utilized heavily in discussing trading issues such as Black--Scholes hedging Black--Scholes and Dupire PDEs are solved symbolically and numerically Fast numerical solutions to free boundary problems with details of their...

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