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Steve Kopp, Robert Brown. McGraw-Hill Education, May 7, 2012 - Business mathematics, 0 Reviews. FINANCIAL MATHEMATICS: THEORY AND PRACTICE - Is an alternative approach to the teaching and learning of Financial Mathematics. The authors have a combined 68 years of teaching experience in Actuarial Science, but, in particular, Financial Mathematics. This text is designed to provide readers with a general approach to understanding financial mathematics with respect to a wide range of financial ...

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FINANCIAL MATHEMATICS: THEORY AND PRACTICE ? Is an alternative approach to the teaching and learning of Financial Mathematics. The authors have a combined 68 years of teaching experience in Actuarial Science, but, in particular, Financial Mathematics. This text is designed to provide readers with a general approach to understanding financial ...

Mathematics of Finance is designed to provide readers with a generic approach to appreciate the importance of understanding financial mathematics with respect to a wide range of financial transactions. Tannous, Brown, Kopp and Zima deliver an excellent tool to equip students with the knowledge needed to operate in a world of growing financial complexity. Real-World applications, such as home mortgages and personal loans, engage students by showing the relevance along with the tools needed to apply what they learn to other situations. Mathematics of Finance provides students with an understanding of the calculations that underlie most financial transactions. Case studies, exercises and numerous worked examples support the theory throughout the text. "Mathematics of Finance, by Tannous, Brown, Kopp and Zima, provides a splendid array of numerical examples with real life application that support financial understanding in a substantive manner. The Australian focus and use of excel for obtaining numerical solutions make the book extremely useful in building student interest, awareness and skill in the approach to financial transactions." - Professor Ron Ratti, University of Western Sydney.

Versatile for Several Interrelated Courses at the Undergraduate and Graduate Levels Financial Mathematics: A Comprehensive Treatment provides a unified, self-contained account of the main theory and application of methods behind modern-day financial mathematics. Tested and refined through years of the authors' teaching experiences, the book encompasses a breadth of topics, from introductory to more advanced ones. Accessible to undergraduate students in mathematics, finance, actuarial science, economics, and related quantitative areas, much of the text covers essential material for core curriculum courses on financial mathematics. Some of the more advanced topics, such as formal derivative pricing theory, stochastic calculus, Monte Carlo simulation, and numerical methods, can be used in courses at the graduate level. Researchers and practitioners in quantitative finance will also benefit from the combination of analytical and numerical methods for solving various derivative pricing problems. With an abundance of examples, problems, and fully worked out solutions, the text introduces the financial theory and relevant mathematical methods in a mathematically rigorous yet engaging way. Unlike similar texts in the field, this one presents multiple problem-solving approaches, linking related comprehensive techniques for pricing different types of financial derivatives. The book provides complete coverage of both discrete- and continuous-time financial models that form the cornerstones of financial derivative pricing theory. It also presents a self-contained introduction to stochastic calculus and martingale theory, which are key fundamental elements in quantitative finance.

This book explores the mathematics that underpins pricing models for derivative securities such as options, futures and swaps in modern markets. Models built upon the famous Black-Scholes theory require sophisticated mathematical tools drawn from modern stochastic calculus. However, many of the underlying ideas can be explained more simply within a discrete-time framework. This is developed extensively in this substantially revised second edition to motivate the technically more demanding continuous-time theory.

Using stereoscopic images and other novel pedagogical features, this book offers a comprehensive introduction to quantitative finance.

Financial and insurance calculations become more and more frequent and helpful for many users not only in their profession life but sometimes even in their personal life. Therefore a survey of formulas of nancial and insurance mathematics that can be applied to such calculations seems to be a suitable aid. In some cases one should use instead of the term formula more suitable terms of the type method, p- cedure or algorithm since the corresponding calculations cannot be simply summed up to a single expression, and a verbal description without introducing complicated symbols is more appropriate. The survey has the following ambitions: The formulas should be applicable in practice: it has motivated their choice for this survey rst and foremost. On the other hand it is obvious that by time one puts to use in practice seemingly very abstract formulas of higher mathematics, e.g. when pricing nancial derivatives, evaluating nancial risks, applying accou- ing principles based on fair values, choosing alternative risk transfers ARL in insurance, and the like. The formulas should be error-free (though such a goal is not achievable in full) since in the nancial and insurance framework one publishes sometimes in a h- tic way various untried formulas and methods that may be incorrect. Of course, the formulas are introduced here without proofs because their derivation is not the task of this survey.

This Festschrift is dedicated to Robert J Elliott on the occasion of his 70th birthday It brings together a collection of chapters by distinguished and eminent scholars in the fields of stochastic processes, filtering and control, as well as their applications to mathematical finance It presents cutting edge developments in these fields and is a valuable source of references for researchers, graduate students and market practitioners in mathematical finance and financial engineering Topics include the theory of stochastic processes, differential and stochastic games, mathematical finance, filtering and control.

This book consists of a series of new, peer-reviewed papers in stochastic processes, analysis, filtering and control, with particular emphasis on mathematical finance, actuarial science and engineering. Paper contributors include colleagues, collaborators and former students of Robert Elliott, many of whom are world-leading experts and have made fundamental and significant contributions to these areas. This book provides new important insights and results by eminent researchers in the considered areas, which will be of interest to researchers and practitioners. The topics considered will be diverse in applications, and will provide contemporary approaches to the problems considered. The areas considered are rapidly evolving. This volume will contribute to their development, and present the current state-of-the-art stochastic processes, analysis, filtering and control. Contributing authors include: H Albrecher, T Bielecki, F Dufour, M Jeanblanc, I Karatzas, H-H Kuo, A Melnikov, E Platen, G Yin, Q Zhang, C Chiarella, W Fleming, D Madan, R Mamon, J Yan, V Krishnamurthy. Contents:Stochastic Analysis:On the Connection Between Discrete and Continuous Wick Calculus with an Application to the Fractional Black-Scholes Model (C Bender and P Parczewski)Malliavin Differentiability of a Class of Feller-Diffusions with Relevance in Finance (C-O Ewald, Y Xiao, Y Zou and T K Siu)A Stochastic Integral for Adapted and Instantly Independent Stochastic Processes (H-H Kuo, A Sae-Tang and B Szozda)Independence of Some Multiple Poisson Stochastic Integrals with Variable-Sign Kernels (N Privault)Differential and Stochastic Games:Strategies for Differential Games (W H Fleming and D Hernández-Hernández)BSDE Approach to Non-Zero-Sum Stochastic Differential Games of Control and Stopping (I Karatzas and Q Li)Mathematical Finance:On Optimal Dividend Strategies in Insurance with a Random Time Horizon (H Albrecher and S Thonhauser)Counterparty Risk and the Impact of Collateralization in CDS Contracts (T R Bielecki, I Cialenco and I Iyigunler)A Modern View on Merton's Jump-Diffusion Model (G H L Cheang and C Chiarella)Hedging Portfolio Loss Derivatives with CDS's (A Cousin and M Jeanblanc)New Analytic Approximations for Pricing Spread Options (J van der Hoek and M W Korolkiewicz)On the PolynomialNormal Model and Option Pricing (H Li and A Melnikov)A Functional Transformation Approach to Interest Rate Modelling(S Luo, J Yan and Q Zhang)S&P 500 Index Option Surface Drivers and Their Risk Neutral and Real World Quadratic Covariations (D B Madan)A Dynamic Portfolio Approach to Asset Markets and Monetary Policy (E Platen and W Semmler)Mean-Variance Portfolio Selection Under Regime-Switching Diffusion Asset Models: A Two-Time-Scale Limit (G Yin and Y Talafha)Filtering and Control:Existence and Uniqueness of Solutions for a Partially Observed Stochastic Control Problem (A Bensoussan, M Çakanyildirim, M Li and S P Sethi)Continuous Control of Piecewise Deterministic Markov Processes with Long Run Average Cost (O L V Costa and F Dufour)Stochastic Linear-Quadratic Control Revisited (T E Duncan)Optimization of Stochastic Uncertain Systems: Entropy Rate Functionals, Minimax Games and Robustness (F Rezaei, C D Charalambous and N U Ahmed)Gradient Based Policy Optimization of Constrained Markov Decision Processes (V Krishnamurthy and F J Vázquez Abad)Parameter Estimation of a Regime-Switching Model Using an Inverse Stieltjes Moment Approach (X Xi, M R Rodrigo and R S Mamon)An Optimal Inventory-Price Coordination Policy (H Zhang and Q Zhang) Readership: Researchers and professionals in stochastic processes, analysis, filtering and control. Keywords:Stochastic Processes;Filtering;Stochastic Control;Stochastic Analysis;Mathematical Finance;Actuarial Sciences;EngineeringKey Features:This is a festschrift of Professor Robert J Elliott, who is a world leader in the areas of stochastic processes, filtering, control as well as their applicationsIncludes contributions of many world-leading scholars in the fieldsContain many original and fundamental results in the fields rare in competing titles

Mathematical finance requires the use of advanced mathematical techniques drawn from the theory of probability, stochastic processes and stochastic differential equations. These areas are generally introduced and developed at an abstract level, making it problematic when applying these techniques to practical issues in finance. Problems and Solutions in Mathematical Finance Volume I: Stochastic Calculus is the first of a four-volume set of books focusing on problems and solutions in mathematical finance. This volume introduces the reader to the basic stochastic calculus concepts required for the study of this important subject, providing a large number of worked examples which enable the reader to build the necessary foundation for more practical orientated problems in the later volumes. Through this application and by working through the numerous examples, the reader will properly understand and appreciate the fundamentals that underpin mathematical finance. Written mainly for students, industry practitioners and those involved in teaching in this field of study, Stochastic Calculus provides a valuable reference book to complement one's further understanding of mathematical finance.

Making up Numbers: A History of Invention in Mathematics offers a detailed but accessible account of a wide range of mathematical ideas. Starting with elementary concepts, it leads the reader towards aspects of current mathematical research. The book explains how conceptual hurdles in the development of numbers and number systems were overcome in the course of history, from Babylon to Classical Greece, from the Middle Ages to the Renaissance, and so to the nineteenth and twentieth centuries. The narrative moves from the Pythagorean insistence on positive multiples to the gradual acceptance of negative numbers, irrationals and complex numbers as essential tools in quantitative analysis. Within this chronological framework, chapters are organised thematically, covering a variety of topics and contexts: writing and solving equations, geometric construction, coordinates and complex numbers, perceptions of infinity and its permissible uses in mathematics, number systems, and evolving views of the role of axioms. Through this approach, the author demonstrates that changes in our understanding of numbers have often relied on the breaking of long-held conventions to make way for new inventions at once providing greater clarity and widening mathematical horizons. Viewed from this historical perspective, mathematical abstraction emerges as neither mysterious nor immutable, but as a contingent, developing human activity. Making up Numbers will be of great interest to undergraduate and A-level students of mathematics, as well as secondary school teachers of the subject. In virtue of its detailed treatment of mathematical ideas, it will be of value to anyone seeking to learn more about the development of the subject.