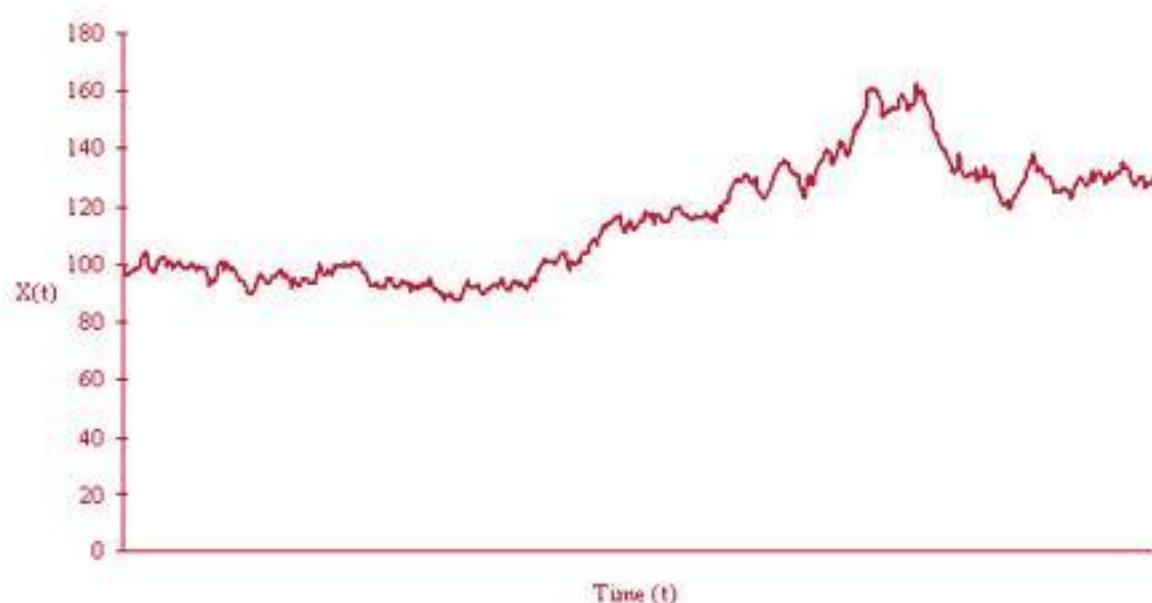# Damien Lamberton
Bernard Lapeyre

Introduction to Stochastic Calculus Applied to Finance

Second Edition

Introduction to Stochastic Calculus Applied to Finance, Second Edition, Damien Lamberton, Bernard Lapeyre, CRC Press, 2007, 1584886269, 9781584886266, 256 pages. Since the publication of the first edition of this book, the area of mathematical finance has grown rapidly, with financial analysts using more sophisticated mathematical concepts, such as stochastic integration, to describe the behavior of markets and to derive computing methods. Maintaining the lucid style of its popular predecessor, Introduction to Stochastic Calculus Applied to Finance, Second Edition incorporates some of these new techniques and concepts to provide an accessible, up-to-date initiation to the field. New to the Second EditionComplements on discrete models, including Rogers' approach to the fundamental theorem of asset pricing and super-replication in incomplete marketsDiscussions on local volatility, Dupire's formula, the change of numÐ"Â©raire techniques, forward measures, and the forward Libor model A new chapter on credit risk modelingAn extension of the chapter on simulation with numerical experiments that illustrate variance reduction techniques and hedging strategiesAdditional exercises and problemsProviding all of the necessary stochastic calculus theory, the authors cover many key finance topics, including martingales, arbitrage, option pricing, American and European options, the Black-Scholes model, optimal hedging, and the computer simulation of financial models. They succeed in producing a solid introduction to stochastic approaches used in the financial world..

Stochastic Processes and Related Topics Proceedings of the 12th Winter School, Siegmundsburg (Germany), February 27-March 4, 2000, Rainer Buckdahn, Hans J. Engelbert, Marc Yor, May 16, 2002, Mathematics, 296 pages. This volume comprises selected papers presented at the 12th Winter School on Stochastic Processes and their Applications, which was held in Siegmundsburg, Germany, in March ....

Stochastic Finance , AlÐšâ"–bert Nikolaevich ShiriÐ•ÐŽaev, Jun 3, 2006, Business & Economics, 378 pages. Mathematics, as the language of science, has always played a role in the development of knowledge and technology. The high-tech character of modern business has increased the ....

Credit Risk: Modeling, Valuation and Hedging , Tomasz R. Bielecki, Marek Rutkowski, 2002, Business & Economics, 500 pages. The main objective of Credit Risk: Modeling, Valuation and Hedging is to present a comprehensive survey of the past developments in the area of credit risk research, as well as ....

Introduction au calcul stochastique appliquÐ"Â© Ð"Â la finance , Damien Lamberton, Bernard Lapeyre, Oct 15, 1997, , 174 pages. .

Monte Carlo Simulation with Applications to Finance , Hui Wang, May 22, 2012, Business & Economics, 292 pages. Developed from the authorÐ²Ð‚â"¢s course on Monte Carlo simulation at Brown University, Monte Carlo Simulation with Applications to Finance provides a self-contained introduction to ....

Introduction to Stochastic Calculus for Finance A New Didactic Approach, Dieter Sondermann, Dec 2, 2006, Business & Economics, 148 pages. The large number of already available textbooks on stochastic calculus with specific applications to finance requires a justification for another contribution to this subject ....

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Recent Developments in Mathematical Finance International Conference on Mathematical Finance, Shanghai, China, 10-13 May 2001, Jiongmin Yong, 2002, Business & Economics, 276 pages. Deals

with topics such as the pricing of various contingent claims within different frameworks, risk-sensitive problems, optimal investment, defaultable term structure, etc. It ....

Stochastic Calculus A Practical Introduction, Richard Durrett, Jun 21, 1996, Mathematics, 341 pages. This compact yet thorough text zeros in on the parts of the theory that are particularly relevant to applications . It begins with a description of Brownian motion and the ....

Financial economics with applications to investments, insurance, and pensions, Harry H. Panjer, Phelim P. Boyle, 1998, Business & Economics, 669 pages. .

Credit Risk Valuation Methods, Models, and Applications, Manuel Ammann, Jan 1, 2001, Business & Economics, 255 pages. An advanced introduction to the models of credit risk valuation, this second edition is more than double the size of the original and includes new models and new results ....

Stochastic Finance A Numeraire Approach, Jan Vecer, Jan 5, 2011, , 326 pages. Unlike much of the existing literature, Stochastic Finance: A Numeraire Approach treats price as a number of units of one asset needed for an acquisition of a unit of another ....

Elementary Stochastic Calculus with Finance in View , Thomas Mikosch, Jan 1, 1998, Business & Economics, 212 pages. Modelling with the Ito integral or stochastic differential equations has become increasingly important in various applied fields, including physics, biology, chemistry and ....

Stochastic Controls Hamiltonian Systems and Hjb Equations, Jiongmin Yong, Xun Yu Zhou, Jan 1, 1999, Mathematics, 438 pages. This monograph unifies the two key approaches in solving optimal control problems. The book will be of interest to researchers and graduate students in applied probability ....

Mathematics of Financial Markets, Volume 10 , Robert J. Elliott, P. Ekkehard Kopp, Jan 1, 2005, Business & Economics, 352 pages. This book presents the mathematics that underpins pricing models for derivative securities in modern financial markets, such as options, futures and swaps. This new edition ....

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