



## Quantitative Analysis in Financial Markets Volume I : Collected Papers of the New York University Mathematical Finance Seminar

By New York University Mathematical Finance Seminar (1995-1998)

World Scientific Pub Co Inc, 1999. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: This invaluable book contains lectures delivered at the celebrated Seminar in Mathematical Finance at the Courant Institute. The lecturers & presenters of papers are prominent researchers & 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 & hedging derivative securities &, 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: Calibrating Volatility Surfaces via Relative-Entropy Minimization (M Avellaneda et al.); Static Hedging of Exotic Options (P Carr et al.); Close for Formulas for Exotic Options & Their Lifetime Distribution (R Douady); Portfolio Generating Functions (R Fernholz); Portfolio Based Risk Pricing (D-J Guo & S Esipov); Deriving Closed-Form Solutions for Gaussian Pricing Models: A Systematic Time-Domain Approach (A Levin); Asian Options, the Sum of Lognormals & the Reciprocal Gamma Distribution (S E Posner & M Milevshy); Piecewise Convex Function Estimation (K Riedel); Pricing & Hedging American Options: A Recursive Integration Method (M Subrahmanyam et al.);...

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