Rogers / Talay

Numerical Methods in Finance

Numerical Methods in Finance has emerged as a discipline at the intersection of probability theory, finance and numerical analysis. This book, based on lectures given at the Newton Institute as part of a broader programme, describes a wide variety of numerical methods used in financial analysis: computation of option prices, especially of American option prices, by finite difference and other methods; numerical solution of portfolio management strategies; statistical procedures; identification of models; Monte Carlo methods; and numerical implications of stochastic volatilities. Articles have been written in a pedagogic style and made reasonably self-contained, covering both mathematical matters and practical issues in numerical problems. Thus the book has something to offer economists, probabilists and applied mathematicians working in finance.

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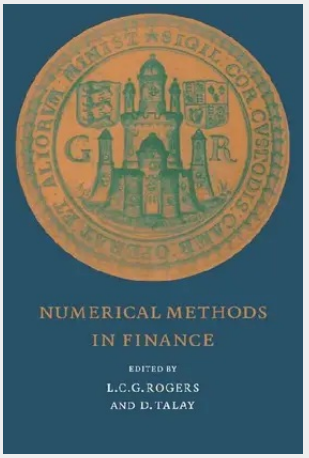

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