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KEY=A - MOORE CANTRELL

FINANCIAL DERIVATIVES PRICING

SMILE PRICING EXPLAINED

Springer Smile Pricing Explained provides a clear and thorough explanation of the concepts of smile modelling that are at the forefront of modern derivatives pricing. The key models used in practice are covered, together with numerical techniques and calibration.

UNDERSTANDING PROBABILITY

Cambridge University Press Using everyday examples to demystify probability, this classic is now in its third edition with new chapters, exercises and examples.

INTRODUCTION TO MATHEMATICAL FINANCE

American Mathematical Soc. The foundation for the subject of mathematical finance was laid nearly 100 years ago by Bachelier in his fundamental work, Theorie de la speculation. In this work, he provided the first treatment of Brownian motion. Since then, the research of Markowitz, and then of Black, Merton, Scholes, and Samuelson brought remarkable and important strides in the field. A few years later, Harrison and Kreps demonstrated the fundamental role of martingales and stochastic analysis in constructing and understanding models for financial markets. The connection opened the door for a flood of mathematical developments and growth. Concurrently with these mathematical advances, markets have grown, and developments in both academia and industry continue to expand. This lively activity inspired an AMS Short Course at the Joint Mathematics Meetings in San Diego (CA). The present volume includes the written results of that course. Articles are featured by an impressive list of recognized researchers and practitioners. Their contributions present deep results, pose challenging questions, and suggest directions for future research. This collection offers compelling introductory articles on this new, exciting, and rapidly growing field.

OPERATIONS RESEARCH: APPLICATIONS AND ALGORITHMS

Cengage Learning The market-leading textbook for the course, Winston's OPERATIONS RESEARCH owes much of its success to its practical orientation and consistent emphasis on model formulation and model building. It moves beyond a mere study of algorithms without sacrificing the rigor that faculty desire. As in every edition, Winston reinforces the book's successful features and coverage with the most recent developments in the field. The Student Suite CD-ROM, which now accompanies every new copy of the text, contains the latest versions of commercial software for optimization, simulation, and decision analysis. Important Notice: Media content referenced within the product description or the product text may not be available in the ebook version.

NONPARAMETRIC FINANCE

John Wiley & Sons An Introduction to Machine Learning in Finance, With Mathematical Background, Data Visualization, and R Nonparametric function estimation is an important part of machine learning, which is becoming increasingly important in quantitative finance. Nonparametric Finance provides graduate students and finance professionals with a foundation in nonparametric function estimation and the underlying mathematics. Combining practical applications, mathematically rigorous presentation, and statistical data analysis into a single volume, this book presents detailed instruction in discrete chapters that allow readers to dip in as needed without reading from beginning to end. Coverage includes statistical finance, risk management, portfolio management, and securities pricing to provide a practical knowledge base, and the introductory chapter introduces basic finance concepts for readers with a strictly mathematical background. Economic significance is emphasized over statistical significance throughout, and R code is provided to help readers reproduce the research, computations, and figures being discussed. Strong graphical content clarifies the methods and demonstrates essential visualization techniques, while deep mathematical and statistical insight backs up practical applications. Written for the leading edge of finance, Nonparametric Finance: • Introduces basic statistical finance concepts, including univariate and multivariate data analysis, time series analysis, and prediction • Provides risk management guidance through volatility prediction, quantiles, and value-at-risk • Examines portfolio theory, performance measurement, Markowitz portfolios, dynamic portfolio selection, and more • Discusses fundamental theorems of asset pricing, Black-Scholes pricing and hedging, quadratic pricing and hedging, option portfolios, interest rate derivatives, and other asset pricing principles • Provides supplementary R code and numerous graphics to reinforce complex content Nonparametric function estimation has received little attention in the context of risk management and option pricing, despite its useful applications and benefits. This book provides the essential background and practical knowledge needed to take full advantage of these little-used methods, and turn them into real-world advantage. Jussi Klemelä, PhD, is Adjunct Professor at the University of Oulu. His research interests include nonparametric function estimation, density estimation, and data visualization. He is the author of Smoothing of Multivariate Data: Density Estimation and Visualization and Multivariate Nonparametric Regression and Visualization: With R and Applications to Finance.

OPTIONS AND OPTIONS TRADING : A SIMPLIFIED COURSE THAT TAKES YOU FROM COIN TOSSES TO BLACK-SCHOLES

A SIMPLIFIED COURSE THAT TAKES YOU FROM COIN TOSSES TO BLACK-SCHOLES

McGraw Hill Professional An introduction to the complex world of options that every investor can use Too many books on options trading make the mistake of assuming that readers can already tell a delta from a sigma summation. Options and Options Trading breaks the code that envelops the often-foreign language of options, providing an accessible introduction into how the options market works as it explains the rules that traders must understand if they hope to take part in this high-leverage, high-profit game. Author Robert Ward's goal is simple--to demystify the tangled world of options trading without leaving readers too confused and frustrated to continue. The book to read before continuing on to the more detailed, and much higher-level, existing library of options trading guides, Options and Options Trading features: End-of-chapter material including "Things to Think About" and "Key Concepts" Simplified explanations of complex mathematical equations Step-by-step rationales to help readers move from basic to complex

STOCHASTIC CALCULUS FOR FINANCE I

THE BINOMIAL ASSET PRICING MODEL

Springer Science & Business Media Developed for the professional Master's program in Computational Finance at Carnegie Mellon, the leading financial engineering program in the U.S. Has been tested in the classroom and revised over a period of several years Exercises conclude every chapter; some of these extend the theory while others are drawn from practical problems in quantitative finance

THE BLACK–SCHOLES MODEL

Cambridge University Press The Black–Scholes option pricing model is the first and by far the best-known continuous-time mathematical model used in mathematical finance. Here, it provides a sufficiently complex, yet tractable, testbed for exploring the basic methodology of option pricing. The discussion of extended markets, the careful attention paid to the requirements for admissible trading strategies, the development of pricing formulae for many widely traded instruments and the additional complications offered by multi-stock models will appeal to a wide class of instructors. Students, practitioners and researchers alike will benefit from the book's rigorous, but unfussy, approach to technical issues. It highlights potential pitfalls, gives clear motivation for results and techniques and includes carefully chosen examples and exercises, all of which make it suitable for self-study.

PROBABILITY AND RANDOM PROCESSES

John Wiley & Sons A resource for probability AND random processes, with hundreds ofworked examples and probability and Fourier transform tables This survival guide in probability and random processes eliminatesthe need to pore through several resources to find a certainformula or table. It offers a compendium of most distributionfunctions used by communication engineers, queuing theoryspecialists, signal processing engineers, biomedical engineers,physicists, and students. Key topics covered include: * Random variables and most of their frequently used discrete andcontinuous probability distribution functions * Moments, transformations, and convergences of randomvariables * Characteristic, generating, and moment-generating functions * Computer generation of random variates * Estimation theory and the associated orthogonalityprinciple * Linear vector spaces and matrix theory with vector and matrixdifferentiation concepts * Vector random variables * Random processes and stationarity concepts * Extensive classification of random processes * Random processes through linear systems and the associated Wienerand Kalman filters * Application of probability in single photon emission tomography(SPECT) More than 400 figures drawn to scale assist readers inunderstanding and applying theory. Many of these figures accompanythe more than 300 examples given to help readers visualize how tosolve the problem at hand. In many instances, worked examples aresolved with more than one approach to illustrate how differentprobability methodologies can work for the same problem. Several probability tables with accuracy up to nine decimal placesare provided in the appendices for quick reference. A specialfeature is the graphical presentation of the commonly occurringFourier transforms, where both time and frequency functions aredrawn to scale. This book is of particular value to undergraduate and graduatestudents in electrical, computer, and civil engineering, as well asstudents in physics and applied mathematics. Engineers, computerscientists, biostatisticians, and researchers in communicationswill also benefit from having a single resource to address mostissues in probability and random processes.

CURRENCY OVERLAY

John Wiley & Sons Currency overlay is the management of the currency exposure inherent in cross-border institutional investments. Exposure to foreign currencies increases the volatility of their returns, without increasing the returns themselves and academics and consultants recommended that the currency exposure should be stripped out of international portfolios and eliminated as far as practicable. This book provides a comprehensive description of currency overlay, its history and possible future developments and growth, the reason for its emergence, the debates and controversies, the different styles of currency management, and the industry's performance track record. This is a subject of international appeal and is an area of particular growth potential for institutional investors. Coverage includes: The theoretical case for eliminating currency risk in international portfolios The interplay between asset returns and currency returns, and the effect of this on hedging decisions Benchmarks - their construction and strategic role Least-cost passive overlay The structure of the currency market, and its 'inefficiencies' Active overlay styles Active overlay both restricted and unrestricted (currency alpha) Uses diagrams, charts, tables and explanatory boxes to explain concepts

FIXED INCOME MODELLING

Oxford University Press A large number of securities related to various interest rates are traded in financial markets. Traders and analysts in the financial industry apply models based on economics, mathematics and probability theory to compute reasonable prices and risk measures for these securities. This book offers a unified presentation of such models and securities.

COMPETITION

THE BIRTH OF A NEW SCIENCE

Macmillan Examines the common game-theoretical strands that tie seemingly unrelated fields of competitive activities together in a study that makes sense of a new paradigm of scientific thinking that the author refers to as the emerging science of competition.

OPTION PRICES AS PROBABILITIES

A NEW LOOK AT GENERALIZED BLACK-SCHOLES FORMULAE

Springer Science & Business Media Discovered in the seventies, Black-Scholes formula continues to play a central role in Mathematical Finance. We recall this formula. Let (B ,t? 0; F ,t? 0, P) - t t note a standard Brownian motion with B = 0, (F ,t? 0) being its natural ?ltra- 0 t t tion. Let E := exp B? ,t? 0 denote the exponential martingale associated t t 2 to (B ,t? 0). This martingale, also called geometric Brownian motion, is a model t to describe the evolution of prices of a risky asset. Let, for every K? 0: + ? (t) :=E (K?E) (0.1) K t and + C (t) :=E (E?K) (0.2) K t denote respectively the price of a European put, resp. of a European call, associated with this martingale. Let N be the cumulative distribution function of a reduced Gaussian variable: x 2 y 1 ? 2 ? N (x) := e dy. (0.3) 2? ?? The celebrated Black-

Scholes formula gives an explicit expression of? (t) and K C (t) in terms ofN : K ? ? log(K) t log(K) t ? (t)= KN ? + ?N ? ? (0.4) K t 2 t 2 and ? ?

INTRODUCTION TO DERIVATIVES AND RISK MANAGEMENT

Cengage Learning Coupling real business examples with minimal technical mathematics, market-leading INTRODUCTION TO DERIVATIVES AND RISK MANAGEMENT, 10e blends institutional material, theory, and practical applications to give students a solid understanding of how derivatives are used to manage the risks of financial decisions. The book delivers detailed coverage of options, futures, forwards, swaps, and risk management as well as a balanced introduction to pricing, trading, and strategy. New Taking Risk in Life features illustrate the application of risk management in real-world financial decisions. In addition, the financial information throughout the Tenth Edition reflects the most recent changes in the derivatives market--one of the most volatile sectors in the financial world. Important Notice: Media content referenced within the product description or the product text may not be available in the ebook version.

PROBABILITY THEORY IN FINANCE

A MATHEMATICAL GUIDE TO THE BLACK-SCHOLES FORMULA, SECOND EDITION

American Mathematical Soc. The use of the Black-Scholes model and formula is pervasive in financial markets. There are very few undergraduate textbooks available on the subject and, until now, almost none written by mathematicians. Based on a course given by the author, the goal of

MATHEMATICAL MODELING AND METHODS OF OPTION PRICING

World Scientific Publishing Company From the unique perspective of partial differential equations (PDE), this self-contained book presents a systematic, advanced introduction to the Black-Scholes-Merton's option pricing theory.A unified approach is used to model various types of option pricing as PDE problems, to derive pricing formulas as their solutions, and to design efficient algorithms from the numerical calculation of PDEs. In particular, the qualitative and quantitative analysis of American option pricing is treated based on free boundary problems, and the implied volatility as an inverse problem is solved in the optimal control framework of parabolic equations.

PAUL WILMOTT ON QUANTITATIVE FINANCE

John Wiley & Sons Paul Wilmott on Quantitative Finance, Second Edition provides a thoroughly updated look at derivatives and financial engineering, published in three volumes with additional CD-ROM. Volume 1: Mathematical and Financial Foundations; Basic Theory of Derivatives; Risk and Return. The reader is introduced to the fundamental mathematical tools and financial concepts needed to understand quantitative finance, portfolio management and derivatives. Parallels are drawn between the respectable world of investing and the not-so-respectable world of gambling. Volume 2: Exotic Contracts and Path Dependency; Fixed Income Modeling and Derivatives; Credit Risk In this volume the reader sees further applications of stochastic mathematics to new financial problems and different markets. Volume 3: Advanced Topics; Numerical Methods and Programs. In this volume the reader enters territory rarely seen in textbooks, the cutting-edge research. Numerical methods are also introduced so that the models can now all be accurately and quickly solved. Throughout the volumes, the author has included numerous Bloomberg screen dumps to illustrate in real terms the points he raises, together with essential Visual Basic code, spreadsheet explanations of the models, the reproduction of term sheets and option classification tables. In addition to the practical orientation of the book the author himself also appears throughout the book—in cartoon form, readers will be relieved to hear—to personally highlight and explain the key sections and issues discussed. Note: CD-ROM/DVD and other supplementary materials are not included as part of eBook file.

PAUL WILMOTT INTRODUCES QUANTITATIVE FINANCE

John Wiley & Sons In this updated student edition, Paul Wilmott updates and extends his earlier classic, Derivatives: The Theory and Practice of Financial Engineering. Included on CD are numerous Bloomberg screen dumps to illustrate, in real terms, the points raised in the book, along with essential Visual basic code, spreadsheet explanations of the models, and the reproduction of term sheets and option classification tables. The author presents all the current financial theories in a manner designed to make them easy to understand and implement. Note: CD-ROM/DVD and other supplementary materials are not included as part of eBook file.

HANDBOOK OF THE GEOMETRY OF BANACH SPACES

Elsevier The Handbook presents an overview of most aspects of modern Banach space theory and its applications. The up-to-date surveys, authored by leading research workers in the area, are written to

be accessible to a wide audience. In addition to presenting the state of the art of Banach space theory, the surveys discuss the relation of the subject with such areas as harmonic analysis, complex analysis, classical convexity, probability theory, operator theory, combinatorics, logic, geometric measure theory, and partial differential equations. The Handbook begins with a chapter on basic concepts in Banach space theory which contains all the background needed for reading any other chapter in the Handbook. Each of the twenty one articles in this volume after the basic concepts chapter is devoted to one specific direction of Banach space theory or its applications. Each article contains a motivated introduction as well as an exposition of the main results, methods, and open problems in its specific direction. Most have an extensive bibliography. Many articles contain new proofs of known results as well as expositions of proofs which are hard to locate in the literature or are only outlined in the original research papers. As well as being valuable to experienced researchers in Banach space theory, the Handbook should be an outstanding source for inspiration and information to graduate students and beginning researchers. The Handbook will be useful for mathematicians who want to get an idea of the various developments in Banach space theory.

MEASURE, INTEGRAL AND PROBABILITY

Springer Science & Business Media Measure, Integral and Probability is a gentle introduction that makes measure and integration theory accessible to the average third-year undergraduate student. The ideas are developed at an easy pace in a form that is suitable for self-study, with an emphasis on clear explanations and concrete examples rather than abstract theory. For this second edition, the text has been thoroughly revised and expanded. New features include: · a substantial new chapter, featuring a constructive proof of the Radon-Nikodym theorem, an analysis of the structure of Lebesgue-Stieltjes measures, the Hahn-Jordan decomposition, and a brief introduction to martingales · key aspects of financial modelling, including the Black-Scholes formula, discussed briefly from a measure-theoretical perspective to help the reader understand the underlying mathematical framework. In addition, further exercises and examples are provided to encourage the reader to become directly involved with the material.

RISK-NEUTRAL VALUATION

PRICING AND HEDGING OF FINANCIAL DERIVATIVES

Springer Science & Business Media This second edition - completely up to date with new exercises - provides a comprehensive and self-contained treatment of the probabilistic theory behind the risk-neutral valuation principle and its application to the pricing and hedging of financial derivatives. On the probabilistic side, both discrete- and continuous-time stochastic processes are treated, with special emphasis on martingale theory, stochastic integration and change-of-measure techniques. Based on firm probabilistic foundations, general properties of discrete- and continuous-time financial market models are discussed.

FINANCIAL SECURITIES

MARKET EQUILIBRIUM AND PRICING METHODS

Springer Finance is an area of business practice that has been deeply influenced by theoretical developments. This book provides the basic theoretical foundations necessary to understand how three broad classes of assets - stocks, options and bonds - are valued on financial markets, while developing the crucial concepts of market equilibrium and arbitrage. The analysis is rigorous, yet successfully bridges the gap between mathematical and non-mathematical approaches to provide a book which will be of interest to both academics and practitioners.

DIFFERENTIAL EQUATIONS

AN INTRODUCTION TO MODERN METHODS AND APPLICATIONS

John Wiley & Sons Brannan/Boyce’s Differential Equations: An Introduction to Modern Methods and Applications, 3rd Edition is consistent with the way engineers and scientists use mathematics in their daily work. The text emphasizes a systems approach to the subject and integrates the use of modern computing technology in the context of contemporary applications from engineering and science. The focus on fundamental skills, careful application of technology, and practice in modeling complex systems prepares students for the realities of the new millennium, providing the building blocks to be successful problem-solvers in today’s workplace. Section exercises throughout the text provide hands-on experience in modeling, analysis, and computer experimentation. Projects at the end of each chapter provide additional opportunities for students to explore the role played by differential equations in the sciences and engineering.

SEMINAR OF MATHEMATICAL ANALYSIS

PROCEEDINGS, UNIVERSITIES OF MALAGA AND SEVILLE (SPAIN), SEPTEMBER 2003-JUNE 2004

Universidad de Sevilla This volume consists of the lecture notes of the Seminar on Mathematical Analysis which was held at the Universities of Malaga and Seville, Septembre 2002-February 2003.

BINOMIAL MODELS IN FINANCE

Springer Science & Business Media This book describes the modelling of prices of ?nancial assets in a simple d- crete time, discrete state, binomial framework. By avoiding the mathematical technicalitiesofcontinuoustime?nancewehopewehavemadethematerial accessible to a wide audience. Some of the developments and formulae appear here for the ?rst time in book form. We hope our book will appeal to various audiences. These include MBA s- dents,upperlevelundergraduatestudents,beginningdoctoralstudents,qu- titative analysts at a basic level and senior executives who seek material on new developments in ?nance at an accessible level. The basic building block in our book is the one-step binomial model where a known price today can take one of two possible values at a future time, which might, for example, be tomorrow, or next month, or next year. In this simple situation “risk neutral pricing” can be de?ned and the model can be applied to price forward contracts, exchange rate contracts and interest rate derivatives. In a few places we discuss multinomial models to explain the notions of incomplete markets and how pricing can be viewed in such a context, where unique prices are no longer available. The simple one-period framework can then be extended to multi-period m- els.TheCox-Ross-RubinsteinapproximationtotheBlackScholesoptionpr- ing formula is an immediate consequence. American, barrier and exotic - tions can all be discussed and priced using binomial models. More precise modelling issues such as implied volatility trees and implied binomial trees are treated, as well as interest rate models like those due to Ho and Lee; and Black, Derman and Toy.

HOW MARKETS FAIL

THE LOGIC OF ECONOMIC CALAMITIES

Farrar, Straus and Giroux Behind the alarming headlines about job losses, bank bailouts, and corporate greed is a little-known story of bad ideas. For fifty years or more, economists have been busy developing elegant theories of how markets work—how they facilitate innovation, wealth creation, and an efficient allocation of society's resources. But what about when markets don't work? What about when they lead to stock market bubbles, glaring inequality, polluted rivers, real estate crashes, and credit crunches? In How Markets Fail, John Cassidy describes the rising influence of what he calls utopian economics—thinking that is blind to how real people act and that denies the many ways an unregulated free market can produce disastrous unintended consequences. He then looks to the leading edge of economic theory, including behavioral economics, to offer a new understanding of the economy—one that casts aside the old assumption that people and firms make decisions purely on the basis of rational self-interest. Taking the global financial crisis and current recession as his starting point, Cassidy explores a world in which everybody is connected and social contagion is the norm. In such an environment, he shows, individual behavioral biases and kinks—overconfidence, envy, copycat behavior, and myopia—often give rise to troubling macroeconomic phenomena, such as oil price spikes, CEO greed cycles, and boom-and-bust waves in the housing market. These are the inevitable outcomes of what Cassidy refers to as "rational irrationality"—self-serving behavior in a modern market setting. Combining on-the-ground reporting, clear explanations of esoteric economic theories, and even a little crystal-ball gazing, Cassidy warns that in today's economic crisis, conforming to antiquated orthodoxies isn't just misguided—it's downright dangerous. How Markets Fail offers a new, enlightening way to understand the force of the irrational in our volatile global economy.

PROBABILITY AND FINANCE

IT'S ONLY A GAME!

John Wiley & Sons Provides a foundation for probability based on game theory ratherthan measure theory. A strong philosophical approach with practicalapplications. Presents in-depth coverage of classical probability theory aswell as new theory.

MATHEMATICAL SCIENCES AFTER THE YEAR 2000, JAN 99, BEIRUT

World Scientific

ELECTROMAGNETIC SCATTERING FROM RANDOM MEDIA

OUP Oxford The book develops the dynamical theory of scattering from random media from first principles. Its key findings are to characterize the time evolution of the scattered field in terms of stochastic differential equations, and to illustrate this framework in simulation and experimental data analysis. The physical models contain all correlation information and higher order statistics, which enables radar and laser scattering experiments to be interpreted. An emphasis is placed on the statistical character of the instantaneous fluctuations, as opposed to ensemble average properties. This leads to various means for detection, which have important consequences in radar signal processing and statistical optics. The book is also significant also because it illustrates how ideas in mathematical finance can be applied to physics problems in which non-Gaussian noise processes play an essential role. This pioneering book represents a significant advance in this field, and should prove valuable to leading edge researchers and practitioners at the postgraduate level and above.

BLACK SCHOLES AND BEYOND: OPTION PRICING MODELS

McGraw Hill Professional An unprecedented book on option pricing! For the first time, the basics on modern option pricing are explained ``from scratch'' using only minimal mathematics. Market practitioners and students alike will learn how and why the Black-Scholes equation works, and what other new methods have been developed that build on the success of Black-Shcoles. The Cox-Ross-Rubinstein binomial trees are discussed, as well as two recent theories of option pricing: the Derman-Kani theory on implied volatility trees and Mark Rubinstein's implied binomial trees. Black-Scholes and Beyond will not only help the reader gain a solid understanding of the Balck-Scholes formula, but will also bring the reader up to date by detailing current theoretical developments from Wall Street. Furthermore, the author expands upon existing research and adds his own new approaches to modern option pricing theory. Among the topics covered in Black-Scholes and Beyond: detailed discussions of pricing and hedging options; volatility smiles and how to price options ``in the presence of the smile''; complete explanation on pricing barrier options.

SOLVING PARTIAL DIFFERENTIAL EQUATION APPLICATIONS WITH PDE2D

John Wiley & Sons Solve engineering and scientific partial differential equation applications using the PDE2D software developed by the author Solving Partial Differential Equation Applications with PDE2D derives and solves a range of ordinary and partial differential equation (PDE) applications. This book describes an easy-to-use, general purpose, and time-tested PDE solver developed by the author that can be applied to a wide variety of science and engineering problems. The equations studied include many time-dependent, steady-state and eigenvalue applications such as diffusion, heat conduction and convection, image processing, math finance, fluid flow, and elasticity and quantum mechanics, in one, two, and three space dimensions. The author begins with some simple "0D" problems that give the reader an opportunity to become familiar with PDE2D before proceeding to more difficult problems. The book ends with the solution of a very difficult nonlinear problem, which requires a moving adaptive grid because the solution has sharp, moving peaks. This important book: Describes a finite-element program, PDE2D, developed by the author over the course of 40 years Derives the ordinary and partial differential equations, with appropriate initial and boundary conditions, for a wide variety of applications Offers free access to the Windows version of the PDE2D software through the author’s website at www.pde2d.com Offers free access to the Linux and MacOSX versions of the PDE2D software also, for instructors who adopt the book for their course and contact the author at www.pde2d.com Written for graduate applied mathematics or computational science classes, Solving Partial Differential Equation Applications with PDE2D offers students the opportunity to actually solve interesting engineering and scientific applications using the accessible PDE2D.

STALKING THE RIEMANN HYPOTHESIS

THE QUEST TO FIND THE HIDDEN LAW OF PRIME NUMBERS

Vintage For 150 years the Riemann hypothesis has been the holy grail of mathematics. Now, at a moment when mathematicians are finally moving in on a proof, Dartmouth professor Dan Rockmore tells the riveting history of the hunt for a solution.In 1859 German professor Bernhard Riemann postulated a law capable of describing with an amazing degree of accuracy the occurrence of the prime numbers. Rockmore takes us all the way from Euclid to the mysteries of quantum chaos to show how the Riemann hypothesis lies at the very heart of some of the most cutting-edge research going on today in physics and mathematics.

NUMERICAL METHODS IN FINANCE WITH C++

Cambridge University Press Provides aspiring quant developers with the numerical techniques and programming skills needed in quantitative finance. No programming background required.

STUDY GUIDE FOR STATISTICS FOR BUSINESS AND FINANCIAL ECONOMICS

A SUPPLEMENT TO THE TEXTBOOK BY CHENG-FEW LEE, JOHN C. LEE AND ALICE C. LEE

Springer This Study Guide accompanies Statistics for Business and Financial Economics, 3rd Ed. (Springer, 2013), which is the most definitive Business Statistics book to use Finance, Economics, and Accounting data throughout the entire book. The Study Guide contains unique chapter reviews for each chapter in the textbook, formulas, examples and additional exercises to enhance topics and their application. Solutions are included so students can evaluate their own understanding of the material. With more real-life data sets than the other books on the market, this study guide and the textbook that it accompanies, give readers all the tools they need to learn material in class and on their own. It is immediately applicable to facing uncertainty and the science of good decision making in financial analysis, econometrics, auditing, production and operations, and marketing research. Data that is analyzed may be collected by companies in the course of their business or by governmental agencies. Students in business degree programs will find this material particularly useful to their other courses and future work.

OPERATIONS RESEARCH

APPLICATIONS AND ALGORITHMS

Duxbury Resource Center

RESEARCH, PRACTICES, AND INNOVATIONS IN GLOBAL RISK AND CONTINGENCY MANAGEMENT

IGI Global Risk management is a vital concern in any organization. In order to succeed in the competitive modern business environment, the decision-making process must be effectively governed and managed. Research, Practices, and Innovations in Global Risk and Contingency Management is a critical scholarly resource that provides an all-encompassing holistic discussion of risk management and perception, while giving readers innovations on empirical risk-contingency management research and case studies. Featuring coverage on a broad range of topics, such as contingency planning, project management, and risk mitigation, this book is geared towards academicians, practitioners, and researchers seeking current research on risk and contingency management issues.

MONTE CARLO FRAMEWORKS

BUILDING CUSTOMISABLE HIGH-PERFORMANCE C++ APPLICATIONS

John Wiley & Sons This is one of the first books that describe all the steps that are needed in order to analyze, design and implement Monte Carlo applications. It discusses the financial theory as well as the mathematical and numerical background that is needed to write flexible and efficient C++ code using state-of-the art design and system patterns, object-oriented and generic programming models in combination with standard libraries and tools. Includes a CD containing the source code for all examples. It is strongly advised that you experiment with the code by compiling it and extending it to suit your needs. Support is offered via a user forum on www.datasimfinancial.com where you can post queries and communicate with other purchasers of the book. This book is for those professionals who design and develop models in computational finance. This book assumes that you have a working knowledge of C ++.

MEME WARS

THE CREATIVE DESTRUCTION OF NEOCLASSICAL ECONOMICS

Seven Stories Press From the editor and magazine that started and named the Occupy Wall Street movement, Meme Wars: The Creative Destruction of Neoclassical Economics is an articulation of what could be the next steps in rethinking and remaking our world that challenges and debunks many of the assumptions of neoclassical economics and brings to light a more ecological model. Meme Wars aims to accelerate the shift into this new paradigm that takes into account psychonomics, bionomics, and other aspects of our physical and mental environment that are often left out in discussions of economics. Like Adbusters, the book will be image heavy and full-color throughout. Lasn calls it "a textbook for the future" that provides the building blocks, in texts and visuals, for a new way of looking at and changing our world. Through an examination of alternative economies, Lasn hopes to spur students to become "barefoot economists" and to see that a humanization of economics is possible. Meme Wars will include contributions from Nobel Prize winner Joseph Stiglitz, Paul Samuelson, George Akerlof, Lourdes Benería, Julie Matthaei, Manfred Max-Neef, David Orrell, Paul Gilding, Mathis Wackernagel and the father of ecological economics Herman Daly, among others. Based on ideas that were presented in a special issue of Adbusters entitled "Thought Control in Economics: Beyond the Growth

Paradigm / An Activist Toolkit," Meme Wars will help move forward the Occupy Wall Street movement.

LECTURES ON PROBABILITY THEORY AND STATISTICS

ECOLE D'ETÉ DE PROBABILITÉS DE SAINT-FLOUR XXX - 2000

Springer Science & Business Media In World Mathematical Year 2000 the traditional St. Flour Summer School was hosted jointly with the European Mathematical Society. Sergio Albeverio reviews the theory of Dirichlet forms, and gives applications including partial differential equations, stochastic dynamics of quantum systems, quantum fields and the geometry of loop spaces. The second text, by Walter Schachermayer, is an introduction to the basic concepts of mathematical finance, including the Bachelier and Black-Scholes models. The fundamental theorem of asset pricing is discussed in detail. Finally Michel Talagrand, gives an overview of the mean field models for spin glasses. This text is a major contribution towards the proof of certain results from physics, and includes a discussion of the Sherrington-Kirkpatrick and the p-spin interaction models.