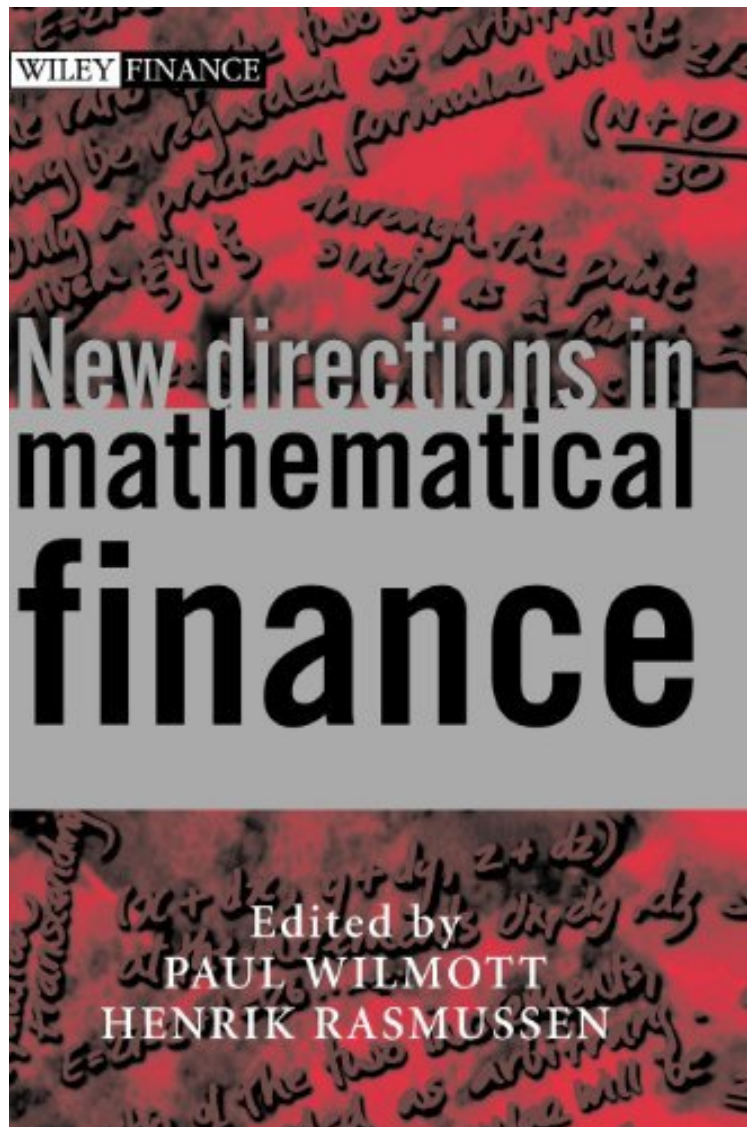


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From Wiley : New Directions in Mathematical Finance (The Wiley Finance Series) before purchasing it in order to gauge whether or not it would be worth my time, and all praised New Directions in Mathematical Finance (The Wiley Finance Series):

1 of 3 people found the following review helpful. this is a general, not a specific, review By Bachelier After you get over the sticker shock, you realize that this item is premium priced for the "trading desk bookshelf" expense account. And also now contains material that is eleven years old. So with that said it is probably not worth acquiring on an individual basis unless you are a one-man Risk Management department. Why? Well, one of the utilities of this

collection (and it is a "collection" not a single, coherent theme topic subject or focus) is its breadth. It is also a weakness: no one (except magazine editors or a few academics) follows or works in *all* of these topics. "Risk management" itself is a topic with a library full of volumes and papers (all rapidly aging, including those included here), so if the latest technical papers from GARP or PRMIA don't fill you up, some of the selections here present alternative views on tails icebergs and jumps and liquidity (and some prophetic ones, now that we are post 2009). The bread and butter sections are on equity modeling, portfolio formation, and interest rate curves. All the papers are of a quality you would find in a solid refereed journal, but published a bit faster than the agonizingly slow process usually found in academic circles. The authors are all well-known academics who also consult or are well known as contributing to the dialogue between pure researchers, researchers in profit centers, and traders. Their writing is honed by years of experience and most are direct and solid in demonstrating their points. But the question for me remains, is there ONE audience member whom this volume is aimed for? Or is it just an ornament for the bookshelf of whatever suit is in charge of the risk management shop this month? 1 of 2 people found the following review helpful. Another garbage production by Paul Wilmott. By playerjoe. Imagine one day Kim Kardashian or Snooki will write a book about their infinite wisdom or philosophical views. Would you pay for this \$100? Now suppose somebody with equal qualifications but much more pretentious and less physically attractive tries to sell you his writings for the same amount. Is it a good deal? The book is garbage, both from academic and practitioners perspectives. To convince yourself that this is the case you don't need to spend \$100.

A compilation of the most respected authorities in financial engineering. Based around a conference on financial modeling held in Milan in December 1999, *New Directions in Mathematical Finance* brings together the leading names in quantitative finance to discuss the most current modeling techniques in a variety of areas of financial engineering. The contributions featured in this volume are all new items, based on each speaker's topic of presentation at the convention. Editors Paul Wilmott and Henrik Rasmussen include an introduction which pulls together the themes of the book.

From the Inside Flap: This book consists of many new and stimulating ideas on the subject of quantitative finance, often challenging conventionally held views. Many interesting models are discussed on a wide variety of subjects. These include mean-variance strategies, passport options and Value at Risk (VaR). Many experts in quantitative finance have contributed to this book including: * Isabelle Bajeux-Besnainou * David Bakstein * Christer Borell * David Epstein * Philip Hua * Aldo Nassigh * Antony Penaud * Andrea Piazzetta * Roland Portrait * Henriette Prast * Ferdinando Samaria. From the Back Cover: New ideas in quantitative finance are always welcome, especially so in recent years as new techniques have steadily gained in popularity and old techniques have become more sophisticated. This book features new contributions from many highly regarded individuals, collected together by Paul Wilmott and Henrik Rasmussen. Subjects featured include new techniques for: * Risk Management * Equity Modelling * Interest Rate Modelling. This book is a worthy addition to the canon of literature on quantitative finance. About the Author: PAUL WILMOTT is a leading protagonist in quantitative finance. He has published many landmark books including *Paul Wilmott on Quantitative Finance* and *Paul Wilmott Introduces Quantitative Finance* (both published by John Wiley Sons Ltd). If you want to learn more about him, try his quantitative finance e-zine. HENRIK RASMUSSEN is a quantitative analyst at Schroder Salomon Smith Barney (Citigroup) in London, developing models and pricing tools for traders of exotic fixed-income and hybrid derivatives. He holds a Ph.D from the University of Cambridge and has held post-doctorate positions at universities in Britain, France and Italy. Currently, he is a visiting research fellow at the Oxford Centre for Industrial and Applied Mathematics (OCIAM), Mathematical Institute, University of Oxford.