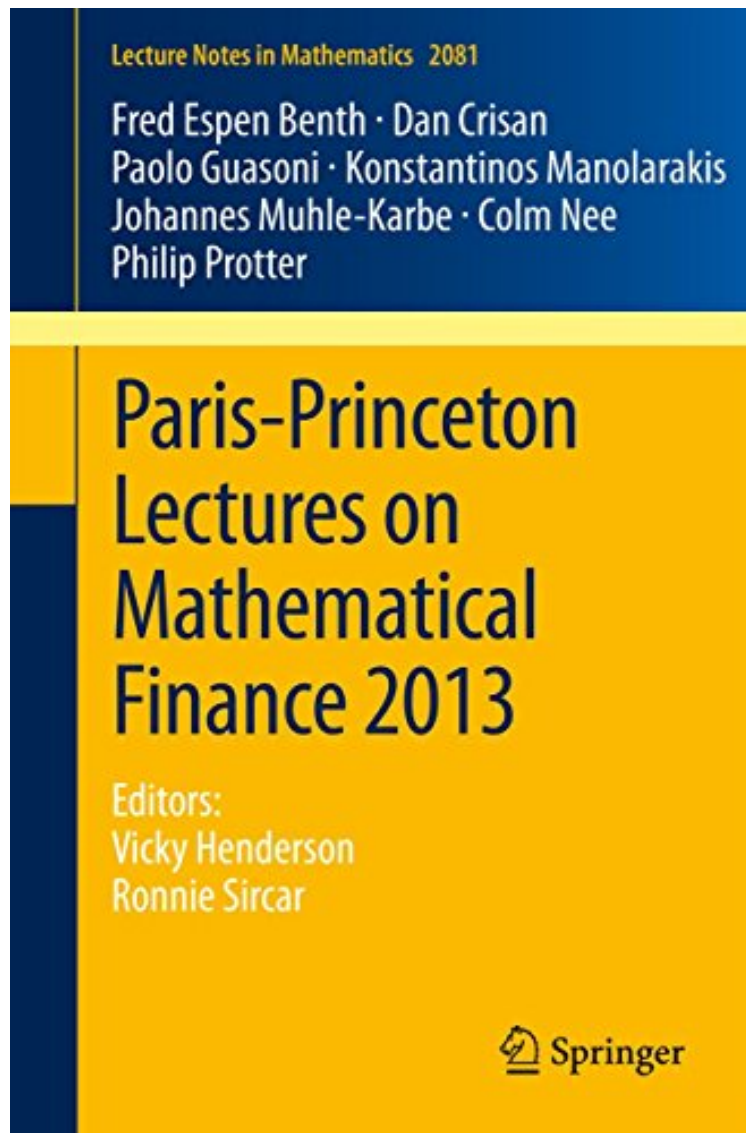


[Online library] Paris-Princeton Lectures on Mathematical Finance 2013: Editors: Vicky Henderson, Ronnie Sircar (Lecture Notes in Mathematics)

Paris-Princeton Lectures on Mathematical Finance 2013: Editors: Vicky Henderson, Ronnie Sircar (Lecture Notes in Mathematics)

Fred Espen Benth, Dan Crisan, Paolo Guasoni, Konstantinos Manolarakis, Johannes Muhle-Karbe, Colm Nee, Philip E. Protter

*ePub | *DOC | audiobook | ebooks | Download PDF*



 Download

 Read Online

2013-07-11 2013-07-11File Name: B01611U9E8 | File size: 21.Mb

Fred Espen Benth, Dan Crisan, Paolo Guasoni, Konstantinos Manolarakis, Johannes Muhle-Karbe, Colm Nee, Philip E. Protter : Paris-Princeton Lectures on Mathematical Finance 2013: Editors: Vicky Henderson, Ronnie Sircar (Lecture Notes in Mathematics) before purchasing it in order to gage whether or not it would be worth my time, and all praised Paris-Princeton Lectures on Mathematical Finance 2013: Editors: Vicky Henderson, Ronnie

Sircar (Lecture Notes in Mathematics):

The current volume presents four chapters touching on some of the most important and modern areas of research in Mathematical Finance: asset price bubbles (by Philip Protter); energy markets (by Fred Espen Benth); investment under transaction costs (by Paolo Guasoni and Johannes Muhle-Karbe); and numerical methods for solving stochastic equations (by Dan Crisan, K. Manolarakis and C. Nee). The Paris-Princeton Lecture Notes on Mathematical Finance, of which this is the fifth volume, publish cutting-edge research in self-contained, expository articles from renowned specialists. The aim is to produce a series of articles that can serve as an introductory reference source for research in the field.

From the Back Cover The current volume presents four chapters touching on some of the most important and modern areas of research in Mathematical Finance: asset price bubbles (by Philip Protter); energy markets (by Fred Espen Benth); investment under transaction costs (by Paolo Guasoni and Johannes Muhle-Karbe); and numerical methods for solving stochastic equations (by Dan Crisan, K. Manolarakis and C. Nee). The Paris-Princeton Lecture Notes on Mathematical Finance, of which this is the fifth volume, publish cutting-edge research in self-contained, expository articles from renowned specialists. The aim is to produce a series of articles that can serve as an introductory reference source for research in the field.