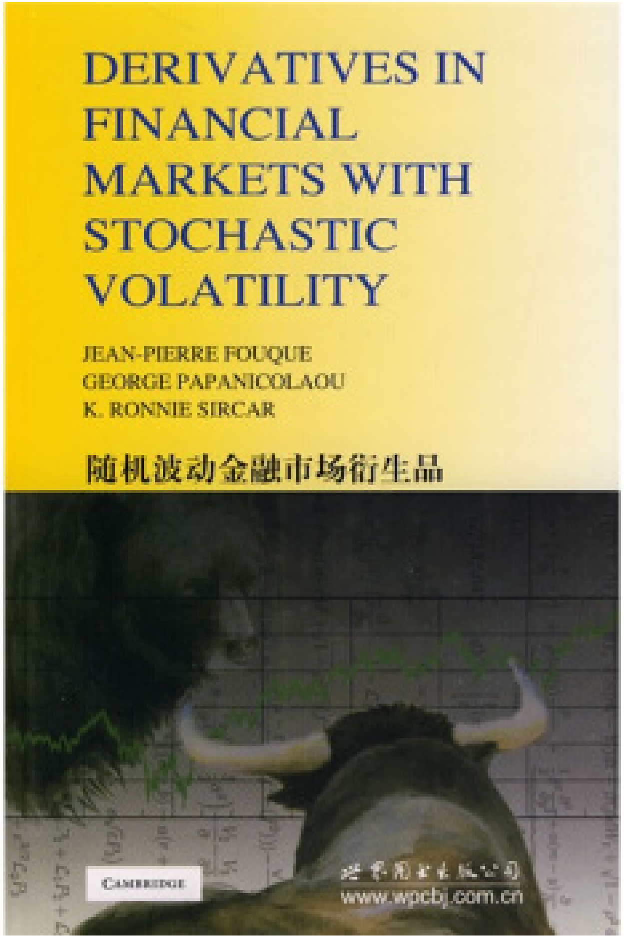
随机波动金融市场衍生品 [Derivatives in Financial Markets with Stochasic Volatility]



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标签

评论

不错，活动时买的，很给力。

详细讲述了随机波动市场的衍生产品定价，值得看。

书写得很好，只是略感觉单薄

Introduction 1 The Black-Scholes Theory of Derivative Pricing 1.1 Market Model 1.1.1 Brownian Motion 1.1.2 Stochastic Integrals 1.1.3 Risky Asset Price Model 1.1.4 Itos Formula 1.1.5 Lognormal Risky Asset Price 1.2 Derivative Contracts 1.2.1 European Call and Put Options 1.2.2 American Options 1.2.3 Other Exotic Options 1.3 Replicating Strategies 1.3.1 Replicating Self-Financing Portfolios 1.3.2 The Black-Scholes Partial Differential Equation 1.3.3 Pricing to Hedge 1.3.4 The Black-Scholes Formula 1.4 Risk-Neutral Pricing 1.4.1 Equivalent Martingale Measure 1.4.2 Self-Financing Portfolios 1.4.3 Risk-Neutral Valuation 1.4.4 Using the Markov Property 1.5 Risk-Neutral Expectations and Partial Differential Equations 1.5.1 Infinitesimal Generators and Associated Martingales 1.5.2 Conditional Expectations and Parabolic Partial Differential Equations 1.5.3 Application to the Black-Scholes Partial Differential Equation 1.5.4 American Options and Free Boundary Problems 1.5.5 Path-Dependent Derivatives 1.6 Complete Market

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还好～～

书评

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