

<<Mathematical Finance>>

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作者：Bachelier Finance Society; German, H.; Madan, D.

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内容概要

The Bachelier Society for Mathematical Finance , founded in 1996 , held its 1st World Congress in Paris on June 28 to July 1 , 2000 , thus coinciding in time with the centenary of the thesis defence of Louis Bachelier. In his thesis Bachelier introduced Brownian motion as a tool for the analysis of financial markets as well as the exact definition of options , and this is widely considered the keystone for the emergence of mathematical finance as a scientific discipline.

The prestigious list of plenary speakers in Paris included 2 Nobel laureates , Paul Samuelson and Robert Merton. Over 130 further selected talks were given in 3 parallel sessions , all well attended by the over 500 participants who registered from all continents.

书籍目录

Bachelier and His Times: A Conversation with Bernard Bru
Modern Finance Theory Within One Lifetime
Future Possibilities in Finance Theory and Finance Practice
Brownian Motion and the General Diffusion: Scale & Clock
Rare Events, Large Deviations
Conquering the Greeks in Monte Carlo: Efficient Calculation of the Market
Sensitivities and Hedge-Ratios of Financial Assets by Direct Numerical Simulation
On the Term Structure of Futures and Forward Prices
Displaced and Mixture Diffusions for Analytically-Tractable Smile Models
The Theory of Good-Deal Pricing in Financial Markets
Spread Option Valuation and the Fast Fourier Transform
The Law of Geometric Brownian Motion and its Integral, Revisited; Application to Conditional Moments
The Generalized Hyperbolic Model: Financial Derivatives and Risk Measures
Using the Hull and White Two-Factor Model in Bank Treasury Risk Management
Default Risk and Hazard Process
Utility-Based Derivative Pricing in Incomplete Markets
Pricing Credit Derivatives in Credit Classes Frameworks
An Autoregressive Conditional Binomial Option Pricing Model
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