

<<实用金融期权估值导论>>

图书基本信息

书名：<<实用金融期权估值导论>>

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## <<实用金融期权估值导论>>

### 前言

The aim of this book is to present a lively and palatable introduction to financial option valuation for undergraduate students in mathematics, statistics and related areas. Prerequisites have been kept to a minimum. The reader is assumed to have a basic competence in calculus up to the level reached by a typical first year mathematics programme. No background in probability, statistics or numerical analysis is required, although some previous exposure to material in these areas would undoubtedly make the text easier to assimilate on first reading. The contents are presented in the form of short chapters, each of which could reasonably be covered in a one hour teaching session. The book grew out of a final year undergraduate class called The Mathematics of Financial Derivatives that I have taught, in collaboration with Professor Xuerong Mao, at the University of Strathclyde. The class is aimed at students taking honours degrees in Mathematics or Statistics, or joint honours degrees in various combinations of Mathematics, Statistics, Economics, Business, Accounting, Computer Science and Physics. In my view, such a class has two great selling points. From a student perspective, the topic is generally perceived as modern, sexy and likely to impress potential employers. From the perspective of a university teacher, the topic provides a focus for ideas from mathematical modelling, analysis, stochastics and numerical analysis.

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### 内容概要

《实用金融期权估值导论(英文版)》是金融期权评估的入门书，讲述隐藏在期权评估背后的数学、随机指数和计算算法。

《实用金融期权估值导论(英文版)》文字生动流畅、图表丰富，每章末都有难度不同的习题，还提供了习题答案，非常适合初学者自学。

《实用金融期权估值导论(英文版)》可用作应用数学、金融、保险、管理等专业本科生或研究生的教材，也可供有关领域的研究人员和工作人员参考。

## <<实用金融期权估值导论>>

### 作者简介

作者：(英国) 海厄姆 (Higham.D.J.) Desmond J.Higham，英国Strathclyde大学数学系教授，SIAM会士、爱丁堡数学会会士、伦敦数学会会士。

主要研究数值分析和随机计算，包括随机计算在数理金融中的应用。

Higham是很多期刊的编委，如SLAM Journal on Scientific Computing、the IMA Journal of Numerical Analysis和the Journal of Computational Finance等。

另有著作Learning LaTeX和Matlab Guide。

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### 编辑推荐

《实用金融期权估值导论(英文版)》借助Matlab阐述了期权定价理论的入门知识，讲述隐藏在期权评估背后的数学、随机指数和计算算法。

仔细推导了基本的资产价格模型和Black-Scholes公式，并阐述了相关的计算技术，包括二项式、有限差分、Monte Carlo方法的方差缩减技术。

生动流畅的文字、丰富的图表、大量的示例以及基于实际证券市场数据的计算，使得这《实用金融期权估值导论(英文版)》非常实用，深受好评。

《实用金融期权估值导论(英文版)》自成体系，只需要具有微积分知识背景就可阅读，不需要概率、统计或数值分析的基础。

每章末都给出了Matlab例程及练习题，便于读者学习体会。



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