

Tipe Koleksi: eBook - Sosial Sains & Humaniora

Quantitative analysis, derivatives modeling, and trading strategies: in the presence of counterparty credit risk for fixed-income marke

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Deskripsi Lengkap: <http://lib.uhamka.ac.id/detail.jsp?id=42594&lokasi=lokal>

Abstrak

Addresses selected practical applications and developments in the areas of quantitative financial modeling in derivatives instruments. This book focuses on the fixed-income market. It is written from the point of view of financial engineers or practitioners. It attempts to combine economic insights with mathematics and modeling.