Handbook of Computational Finance

This handbook is the fourth in the Springer Handbooks of Computational Statistics series. The first handbook in the series, published in 2004, was on concepts and fundamentals. It had thirty expository chapters, written by experts in various subfields of computational statistics. The chapters, which were organized into statistical computing, statistical methodology, and applications, covered a wide range of topics and took the reader from the basic concepts to the current research trends. The handbook on concepts and fundamentals set the stage for future handbooks that will go more deeply into the various subfields of computational statistics. These handbooks will each be organized around either a specific class of theory and methods, or else around a specific area of application.

Features
- Modern financial tools
- Computational efficient algorithms
- Pricing of complex products
- Risk behavior
- Pricing kernels

Contents

Fields of interest
Statistics for Business/Economics/Mathematical Finance/Insurance; Computational Mathematics and Numerical Analysis; Finance/Banking

Target groups
Graduate

Type of publication
Handbook

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