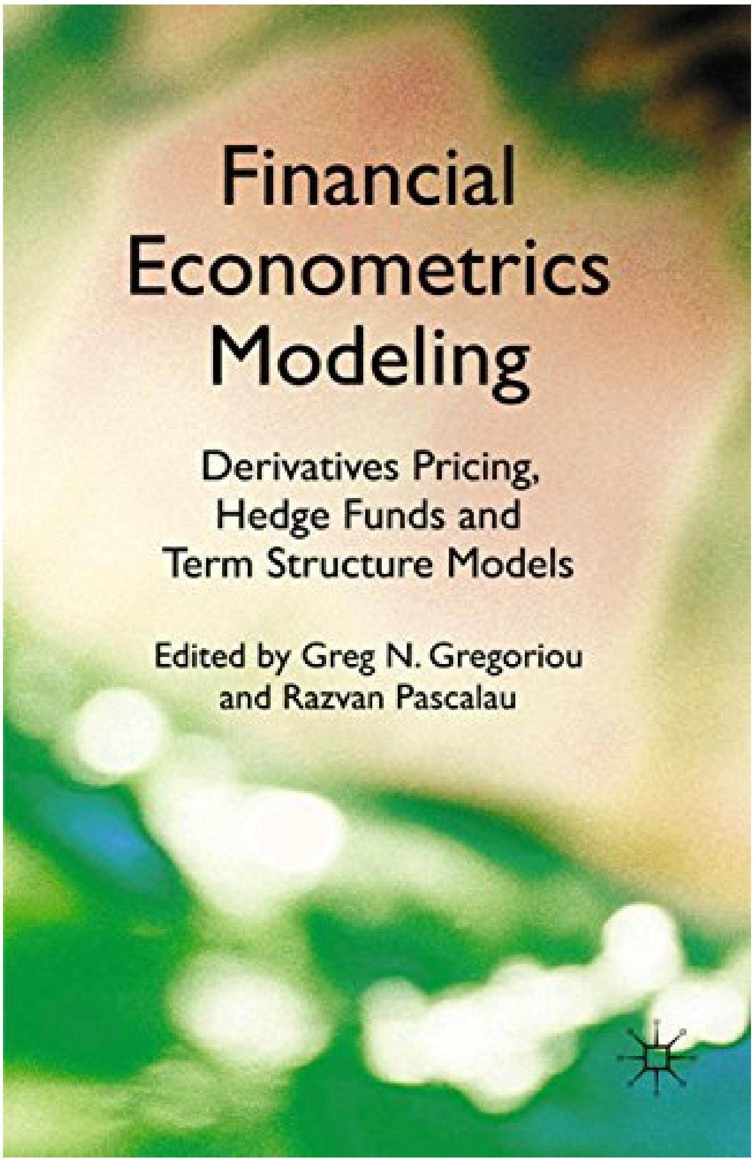
Financial Econometrics Modeling: Derivatives Pricing, Hedge Funds and Term Structure Models

From Palgrave Macmillan
*audiobook | *ebooks | Download PDF | ePub | DOC*



#3983540 in eBooks 2010-11-30 2010-11-30File Name: B009ABYN76 | File size: 18.Mb

From Palgrave Macmillan : Financial Econometrics Modeling: Derivatives Pricing, Hedge Funds and Term Structure Models before purchasing it in order to gage whether or not it would be worth my time, and all praised Financial Econometrics Modeling: Derivatives Pricing, Hedge Funds and Term Structure Models:

This book proposes new tools and models to price options, assess market volatility, and investigate the market efficiency hypothesis. In particular, it considers new models for hedge funds and derivatives of derivatives, and adds to the literature of testing for the efficiency of markets both theoretically and empirically.

About the AuthorTOM ARNOLD Associate Professor at the Robins School of Business at the University of Richmond, USA MUDDUN BHURUTH Professor of Computational Mathematics in the Department of Mathematics at the University of Mauritius RAVINDRA BOOJHAWON Senior Lecturer in the Department of Mathematics at the University of Mauritius RAPHAELE CHAPPEADAM CLEMENTS Queensland University of Technology, USA TIMOTHY FALCON CRACK Chair in Finance at Otago University, New Zealand CAROLYN V. CURRIE member of the Association of Certified Practising Accountants, the Chartered Secretaries Association, and a Fellow of Finsia, a merger of the Australian Institute of Banking and Finance and the Securities Institute, Australia ASHVIN GOPAUL Associate Professor of Mathematics in the Department of Mathematics at the University of Mauritius SAM HAKIM adjunct professor of Finance at Pepperdine University in Malibu, California, USA ANDREW HUGHES HALLETT Professor of Economics and Public Policy in the School of Public Policy at George Mason University, USA CHIH-YING HSIAO Research Associate on the project 'Assessing and Estimating Credit Risk' at University of Technology Sydney, Australia A. STAN HURN Professor in the School of Economics and Finance at Queensland University of Technology, Australia KENNETH LINDSAY Professor of Applied Mathematics at the Department of Mathematics at the University of Glasgow, UK MATTEO MODENA PhD student in Economics at the University of Glasgow, UK SIMON NEAVE Professor and Chair of the Department of Economics, American University of Beirut, Lebanon CHRISTIAN RICHTER Senior Lecturer in Economics at the School of Economics, Kingston University, UK ADAM SCHWARTZ Associate Professor at the Williams School of Commerce, Economics, and Politics at Washington and Lee University, USA WILLI SEMMLER Professor at the Department of Economics at The New School, New York, USA YANNICK DESIRE TANGMAN PhD student in Mathematics at the University of Mauritius CHRISTIAN THOMANN Senior Research Fellow at the Center for Risk and Insurance at the Leibniz University in Hannover, Germany