

The book was found

Numerical Partial Differential Equations In Finance Explained: An Introduction To Computational Finance (Financial Engineering Explained)



Synopsis

This book provides a first, basic introduction into the valuation of financial options via the numerical solution of partial differential equations (PDEs). It provides readers with an easily accessible text explaining main concepts, models, methods and results that arise in this approach. In keeping with the series style, emphasis is placed on intuition as opposed to full rigor, and a relatively basic understanding of mathematics is sufficient. The book provides a wealth of examples, and ample numerical experiments are given to illustrate the theory. The main focus is on one-dimensional financial PDEs, notably the Black-Scholes equation. The book concludes with a detailed discussion of the important step towards two-dimensional PDEs in finance.

Book Information

Series: Financial Engineering Explained

Hardcover: 128 pages

Publisher: Palgrave Macmillan; 1st ed. 2017 edition (October 12, 2017)

Language: English

ISBN-10: 1137435682

ISBN-13: 978-1137435682

Product Dimensions: 6.1 x 9.3 inches

Shipping Weight: 1.7 pounds (View shipping rates and policies)

Average Customer Review: Be the first to review this item

Best Sellers Rank: #2,058,966 in Books (See Top 100 in Books) #84 in Books > Business & Money > Finance > Financial Engineering #12458 in Books > Textbooks > Business & Finance > Economics

Customer Reviews

Karel in 't Hout is Associate Professor in the Department of Mathematics and Computer Science at University of Antwerp, specializing in the analysis and development of numerical methods for time-dependent partial differential equations with applications to finance. He has previously held positions as Visiting Professor at Arizona State University, Visiting Professor at Boise State University and Researcher at Leiden University and University of Auckland. Karel has also spent time in the industry, working as quantitative analyst at ABN Amro, Amsterdam. He holds a PhD in Mathematics from Leiden University.

[Download to continue reading...](#)

Numerical Partial Differential Equations in Finance Explained: An Introduction to Computational Finance (Financial Engineering Explained) Applied Partial Differential Equations with Fourier Series and Boundary Value Problems (5th Edition) (Featured Titles for Partial Differential Equations) Numerical Partial Differential Equations: Conservation Laws and Elliptic Equations (Texts in Applied Mathematics) (v. 33) [Differential Equations, Dynamical Systems, and an Introduction to Chaos [DIFFERENTIAL EQUATIONS, DYNAMICAL SYSTEMS, AND AN INTRODUCTION TO CHAOS BY Hirsch, Morris W. (Author) Mar-26-2012] By Hirsch, Morris W. (Author) [2012) [Paperback] Numerical Treatment of Partial Differential Equations (Universitext) Numerical Partial Differential Equations: Finite Difference Methods (Texts in Applied Mathematics) Partial Differential Equations with Numerical Methods (Texts in Applied Mathematics) Numerical Solution of Partial Differential Equations: Finite Difference Methods (Oxford Applied Mathematics and Computing Science Series) Partial Differential Equations of Mathematical Physics and Integral Equations (Dover Books on Mathematics) Differential Equations and Boundary Value Problems: Computing and Modeling (5th Edition) (Edwards/Penney/Calvis Differential Equations) Fundamentals of Differential Equations (8th Edition) (Featured Titles for Differential Equations) Differential Equations: Computing and Modeling (5th Edition) (Edwards/Penney/Calvis Differential Equations) Student Solutions Manual to accompany Boyce Elementary Differential Equations 10e & Elementary Differential Equations with Boundary Value Problems 10e Student's Solutions Manual for Fundamentals of Differential Equations 8e and Fundamentals of Differential Equations and Boundary Value Problems 6e Partial Differential Equations: An Introduction, 2nd Edition Introduction to Partial Differential Equations (Undergraduate Texts in Mathematics) Financial Engineering with Copulas Explained (Financial Engineering Explained) Boundary Value Problems, Sixth Edition: and Partial Differential Equations Partial Differential Equations for Scientists and Engineers (Dover Books on Mathematics) Boundary Value Problems: and Partial Differential Equations

[Contact Us](#)

[DMCA](#)

[Privacy](#)

[FAQ & Help](#)