Mathematical Models of Financial Derivatives (Springer Finance)

Yue-Kuen Kwok

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This second edition of Mathematical Models of Financial Derivatives, now featuring new material, focuses on the valuation principles that are common to most derivative securities. A wide range of financial derivatives commonly traded in the equity and fixed income markets are analysed, emphasising aspects of pricing, hedging and practical usage. It presents a self-contained treatment of risk-neutral valuation theory, martingale measure, and tools in stochastic calculus required for the understanding of option pricing theory. Derivative pricing models are solved using various approaches, by martingale pricing theory and partial differential equation methods. This text is targeted to students in mathematical finance. It also serves as a good reference for quantitative analysts and derivative traders in investment banks. The most recent research results and methodologies are made accessible to the reader through the extensive set of exercises at the end of each chapter.

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