Modelling Financial Derivatives With Mathematica

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Modelling Financial Derivatives With Mathematica

Designed to be used as a text for an MBA course or for professional training in financial institutions. Uses Mathematica to analyze financial models. Mathematica's graphics capabilities are exploited to show how a model's characteristics can be visualized in 2 and 3 dimensions. Accompanying CD contains notebook versions of the models discussed in the text.

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Models and Benchmark Algorithms WILLIAM T. SHAW Quantitative Analysis Group Nomura International plc, London and Balliol College, Oxford. publi shed by the press syndi cate of the uni versi ty of cambri dge

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Accompanying CD contains notebook versions of the models discussed in the text. The electronic supplement to this book contains three items. The first, Chapter1.nb, is the first chapter of the book, which introduces the reader to the basic principles of derivatives modelling and discusses the unique applicability of Mathematica to this work.

Modelling Financial Derivatives with Mathematica

The first is to show how Mathematica can be used as a derivatives modelling tool. Technically he does show how Mathematica can be used for derivatives modelling, but with

virtually no insight about what makes Mathematica special. The code he writes could trivially be ported to FORTAN, Visual Basic or C.

Modelling Financial Derivatives with MATHEMATICA ® First ...

Modelling financial derivatives with Mathematica: mathematical models and benchmark algorithms William T. Shaw One of the most important tasks in finance is to find good mathematical models for financial products, in particular derivatives.

Modelling financial derivatives with Mathematica ...

He is a consultant on financial derivatives, an author of a primary book on using Mathematica to model financial derivatives, co- Editor-in-Chief of the journal Applied Mathematical Finance, and a member of the Mathematics and Computer Science Departments at University College London.

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On January 25 and 27 in Chicago and New York, respectively, Wolfram, in conjunction with NVIDIA, hosted a seminar themed “Optimizing Financial Modeling” to showcase how Mathematica and CUDA can be applied within the financial industry. Full presentations and a white paper on CUDA programming with Mathematica are available for download on the seminar page.

Optimizing Financial Modeling with

Mathematica—Wolfram Blog

Derivative [-n] [f] represents the n indefinite integral of f. Derivative [{n 1, n 2, ...}] [f] represents the derivative of f [{x 1, x 2, ...}] taken n i times with respect to x i. In general, arguments given in lists in f can be handled by using a corresponding list structure in Derivative. N [f ' [x]] will give a numerical approximation to a ...

Derivative—Wolfram Language Documentation

mobi Å Modeling Financial Derivatives With Mathematica Includes CD ROM ☆ William T Shaw The idea behind this work is to use MathematicaRG to test financial models Mathematica's graphical and animation capabilities are exploited to show how a model's characteristics can be visualised in 2 and 3 dimensions An accompanying CD that ru

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Using Mathematica to Correct Flaws in Textbook Models for ...

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One of the most important tasks in finance is to find good mathematical models for financial products, in particular derivatives. However, the more realistic the model, the more practitioners face still-unsolved problems in rigorous mathematics and econometrics, in addition to serious numerical difficulties.