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## 图书基本信息

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#### 前言

This book is devoted to some mathematical problems encountered by the au-thor in his capacity as a mathematician turned financial engineer at BankersTrust and Deutsche Bank. The exposition is restricted mainly to problemsoccurring in the foreign exchange (forex) context not only due to the fact that it is the authors current area of responsibility but also because mathematical methods of financial engineering can be described more vividly when the expo-sition is centered on a single topic. Studying forex is interesting and important because it is the grease on the wheels of the world economy. Besides, while the meaning of some financial instruments is difficult to comprehend without prior experience, everyone who has ever travelled abroad has had to exchange currencies thus acquiring direct experience of such concepts as spot forex rate, bid-ask spread, transaction costs (in the form of commissions), etc. At thesame time, the reader who acquires working knowledge of the material pre-sented in this book should be able to handle efficiently most of the problem soccurring in equity markets and some of the problems relevant for fixed incomemarkets. If one were to choose just one word in order to characterize financial mar-kets, that word would be uncertainty since it is their dominant feature. Some investors consider uncertainty a blessing, while others think it a curse, yetboth groups participate in the intricate inner workings of the markets. Thefact that foreign exchange rates (relative prices of different currencies), as wellas prices of bonds (government or corporate obligations to repay debts) and stocks (claims on future cash flows generated by companies) are random and financial investments are risky was realized long ago and has been a sourceof fascination for economists, mathematicians, speculators, philosophers, and moralists, not to mention laymen.

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#### 内容概要

本书是一部系统、综合讲述了金融中尤其是外汇运用中的数学模型,具有很强的实用性。 它揭示了金融工程的各个相关方面,包括衍生工具定价。 本书自成体系,介绍了必需的数学、经济以及简单贸易背景。 除了标准材料的处理,还增加了许多原始结果。



# 书籍目录

PrefaceINTRODUCTIONAPPLICATIONS IN MECHANICSAPPLICATIONS IN ELASTICITY THEORYAPPLICATIONS IN THERMODYNAMICSAPPLICATIONS IN HYDRODYNAMICSMANIFOLDS AND THEIR APPLICATIONSAppendixReferencesIndex



## 编辑推荐

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