



More Mathematical Finance

Mark Suresh Joshi

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The long-awaited sequel to the "Concepts and Practice of Mathematical Finance" has now arrived. Taking up where the first volume left off, a range of topics is covered in depth. Extensive sections include portfolio credit derivatives, quasi-Monte Carlo, the calibration and implementation of the LIBOR market model, the acceleration of binomial trees, the Fourier transform in option pricing and much more. Throughout Mark Joshi brings his unique blend of theory, lucidity, practicality and experience to bear on issues relevant to the working quantitative analyst.

"More Mathematical Finance" is Mark Joshi's fourth book. His previous books including "C++ Design Patterns and Derivatives Pricing" and "Quant Job Interview Questions and Answers" have proven to be indispensable for individuals seeking to become quantitative analysts. His new book continues this trend with a clear exposition of a range of models and techniques in the field of derivatives pricing. Each chapter is accompanied by a set of exercises. These are of a variety of types including simple proofs, complicated derivations and computer projects.

Chapter 1. Optionality, convexity and volatility 1

Chapter 2. Where does the money go? 9

Chapter 3. The Bachelier model 23

Chapter 4. Deriving the Delta 29

Chapter 5. Volatility derivatives and model-free dynamic replication 33

Chapter 6. Credit derivatives 41

Chapter 7. The Monte Carlo pricing of portfolio credit derivatives 53

Chapter 8. Quasi-analytic methods for pricing portfolio credit derivatives 71

Chapter 9. Implied correlation for portfolio credit derivatives 81

Chapter 10. Alternate models for portfolio credit derivatives 93

Chapter 11. The non-commutativity of discretization 113

Chapter 12. What is a factor? 129

Chapter 13. Early exercise and Monte Carlo Simulation 151

Chapter 14. The Brownian bridge 175

Chapter 15. Quasi Monte Carlo Simulation 185

Chapter 16. Pricing continuous barrier options using a jump-diffusion model 207

Chapter 17. The Fourier-Laplace transform and option pricing	219
Chapter 18. The cos method	253
Chapter 19. What are market models?	265
Chapter 20. Discounting in market models	281
Chapter 21. Drifts again	293
Chapter 22. Adjoint and automatic Greeks	307
Chapter 23. Estimating correlation for the LIBOR market model	327
Chapter 24. Swap-rate market models	341
Chapter 25. Calibrating market models	363
Chapter 26. Cross-currency market models	389
Chapter 27. Mixture models	401
Chapter 28. The convergence of binomial trees	407
Chapter 29. Asymmetry in option pricing	433
Chapter 30. A perfect model?	443
Chapter 31. The fundamental theorem of asset pricing.	449
Appendix A. The discrete Fourier transform	457

Praise for the Concepts and Practice of Mathematical Finance:

"overshadows many other books available on the same subject" -- Zentralblatt Math

"Mark Joshi succeeds admirably - an excellent starting point for a numerate person in the field of mathematical finance." -- Risk Magazine

"Very few books provide a balance between financial theory and practice. This book is one of the few books that strikes that balance." -- SIAM Review

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