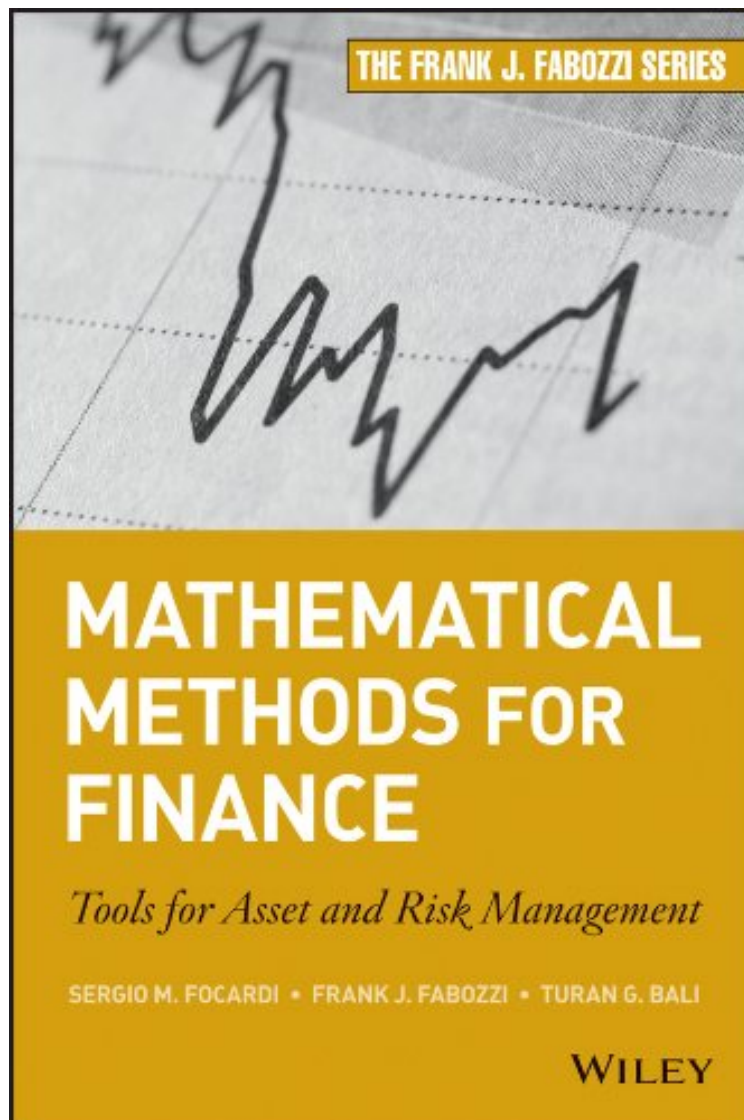


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## Mathematical Methods for Finance: Tools for Asset and Risk Management (Frank J. Fabozzi Series)

*Sergio M. Focardi, Frank J. Fabozzi, Turan G. Bali*  
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**Sergio M. Focardi, Frank J. Fabozzi, Turan G. Bali : Mathematical Methods for Finance: Tools for Asset and Risk Management (Frank J. Fabozzi Series)** before purchasing it in order to gauge whether or not it would be worth my time, and all praised Mathematical Methods for Finance: Tools for Asset and Risk Management (Frank J. Fabozzi Series):

The mathematical and statistical tools needed in the rapidly growing quantitative finance field. With the rapid growth in quantitative finance, practitioners must achieve a high level of proficiency in math and statistics. *Mathematical Methods and Statistical Tools for Finance*, part of the Frank J. Fabozzi Series, has been created with this in mind. Designed to provide the tools needed to apply finance theory to real world financial markets, this book offers a wealth of insights and guidance in practical applications. It contains applications that are broader in scope from what is covered in a typical book on mathematical techniques. Most books focus almost exclusively on derivatives pricing, the applications in this book cover not only derivatives and asset pricing but also risk management—including credit risk management—and portfolio management. Includes an overview of the essential math and statistical skills required to succeed in quantitative finance. Offers the basic mathematical concepts that apply to the field of quantitative finance, from sets and distances to functions and variables. The book also includes information on calculus, matrix algebra, differential equations, stochastic integrals, and much more. Written by Sergio Focardi, one of the world's leading authors in high-level finance. Drawing on the author's perspectives as a practitioner and academic, each chapter of this book offers a solid foundation in the mathematical tools and techniques need to succeed in today's dynamic world of finance.

From the Inside Flap: Modern finance draws upon many fields of mathematics—from probability and statistics to stochastic calculus—and the level of mathematical skill needed to master today's financial markets is extremely high. Nobody understands this better than the author team of Sergio Focardi, Frank Fabozzi, and Turan Bali. Now, in *Mathematical Methods for Finance*, they draw upon their extensive experience in this important area in order to help both practitioners and students gain a firm understanding of the subject. Covering a wide range of technical topics in mathematics and finance, this reliable resource opens with an informative discussion of three basic concepts—which are used in financial theory, financial modeling, and financial econometrics—found throughout the book: sets, functions, and variables. From there, it introduces and explains key mathematical techniques, ranging from differential and integral calculus, matrix algebra, and probability theory to difference and differential equations, optimization, and stochastic integrals. Page by page, you'll discover how these techniques are successfully implemented in asset management and risk management. Each chapter begins with a brief description of how the tools and concepts covered are used in finance, followed by learning objectives. And a wealth of real-world examples—of how quantitative analysis is used in practice—skillfully highlights the connection between this analysis and financial decision-making. Bridging the gap between the intuition of a practitioner and academic mathematical analysis, *Mathematical Methods for Finance* is an essential guide for anyone who intends on exceling in today's demanding world of finance.

From the Back Cover: With the rapid growth of quantitative finance, practitioners and students alike must become more proficient in various areas of mathematics in order to excel in the demanding world of finance. *Mathematical Methods for Finance*, part of the Frank J. Fabozzi Series, has been created with this in mind. Designed to provide the tools and techniques needed to apply proven mathematical techniques to real-world financial markets, this book offers a wealth of insights and guidance. Drawing on the authors' perspectives as practitioners and academics, this practical guide covers a wide range of technical topics in mathematics and finance. It opens with an informative discussion of three basic concepts—which are used in financial theory, financial modeling, and financial econometrics—found throughout the book: sets, functions, and variables. From there, it introduces and explains key mathematical techniques, ranging from differential and integral calculus, matrix algebra, and probability theory to difference and differential equations, optimization, and stochastic integrals. Along the way, you'll discover exactly how these techniques are successfully implemented in asset management and risk management. Written with both students and practitioners in mind, *Mathematical Methods for Finance* is an essential resource that will show you how a better understanding of specific mathematical techniques can enhance your financial decision-making.

About the Author: SERGIO M. FOCARDI, PhD, is a Visiting Professor in the College of Business at the State University of New York at Stony Brook and founding partner of the Paris-based consulting firm The Intertek Group. He is a member of the editorial board of the *Journal of Portfolio Management*. Focardi has authored numerous articles and books on financial modeling and risk management and three monographs for the Research Foundation of the CFA Institute. FRANK J. FABOZZI, PhD, CFA, is Professor of Finance at EDHEC Business School and a member of the EDHEC-Risk Institute. Prior to joining EDHEC in August 2011, he held various professorial positions in finance at Yale University's School of Management from 1994 to 2011 and was a visiting professor of finance and accounting at MIT's Sloan School of Management from 1986 to 1992. He is also Editor of the *Journal of Portfolio Management*. TURAN G. BALI, PhD, is the Robert S. Parker Chair Professor of Business Administration at the McDonough School of Business at Georgetown University. Before joining Georgetown, Professor Bali was the David Krell Chair Professor of Finance at Baruch College and the Graduate School and University Center of the City University of New York. He also held visiting faculty positions at New York University and Princeton University. Professor Bali has published more than fifty articles in economics and finance journals. He is currently an associate editor of the *Journal of Banking and Finance*, *Journal of Futures Markets*, *Journal of Portfolio Management*, and *Journal of Risk*.