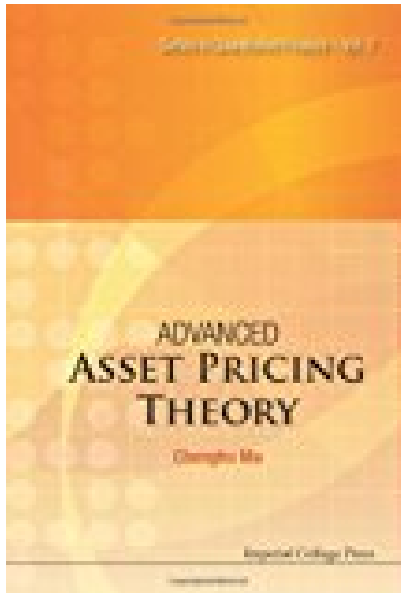


Advanced Asset Pricing Theory Series in Quantitative Finance



BOOK DETAILS

- Author : Chenghu Ma
- Pages : 816 Pages
- Publisher : Imperial College Press
- Language : English
- ISBN : 184816632X

 [DOWNLOAD](#)

BOOK SYNOPSIS

This book provides a broad introduction to modern asset pricing theory. The theory is self-contained and unified in presentation. Both the no-arbitrage and the general equilibrium approaches of asset pricing theory are treated coherently within the general equilibrium framework. It fills a gap in the body of literature on asset pricing for being both advanced and comprehensive. The absence of arbitrage opportunities represents a necessary condition for equilibrium in the financial markets. However, the absence of arbitrage is not a sufficient condition for establishing equilibrium. These interrelationships are overlooked by the proponents of the no-arbitrage approach to asset pricing. This book also tackles recent advancement on inversion problems raised in asset pricing theory, which include the information role of financial options and the information content of term structure of interest rates and interest rates contingent claims. The inclusion of the proofs and derivations to enhance the transparency of the underlying arguments and conditions for the validity of the economic theory made it an ideal advanced textbook or reference book for graduate students specializing in financial economics and quantitative finance. The detailed explanations will capture the interest of the curious reader, and it is complete enough to provide the necessary background material needed to delve deeper into the subject and explore the research literature. Postgraduate students in economics with a good grasp of calculus, linear algebra, and probability and statistics will find themselves ready to tackle topics covered in this book. They will certainly benefit from the mathematical coverage in stochastic processes and stochastic differential equation with applications in finance. Postgraduate students in financial mathematics and financial engineering will also benefit, not only from the mathematical tools introduced in this book, but also from the economic ideas underpinning the economic modeling of financial markets. Both these groups of postgraduate students will learn the economic issues involved in financial modeling. The book can be used as an advanced text for Masters and PhD students in all subjects of financial economics, financial mathematics, mathematical finance, and financial engineering. It is also an ideal reference for practitioners and researchers in the subjects.

ADVANCED ASSET PRICING THEORY SERIES IN QUANTITATIVE FINANCE

- Are you looking for Ebook Advanced Asset Pricing Theory Series In Quantitative Finance ? You will be glad to know that right now Advanced Asset Pricing Theory Series In Quantitative Finance is available on our online library. With our online resources, you can find Applied Numerical Methods With Matlab Solution Manual 3rd Edition or just about any type of ebooks, for any type of product.

Best of all, they are entirely free to find, use and download, so there is no cost or stress at all. Advanced Asset Pricing Theory Series In Quantitative Finance may not make exciting reading, but Applied Numerical Methods With Matlab Solution Manual 3rd Edition is packed with valuable instructions, information and warnings. We also have many ebooks and user guide is also related with Advanced Asset Pricing Theory Series In Quantitative Finance and many other ebooks.

We have made it easy for you to find a PDF Ebooks without any digging. And by having access to our ebooks online or by storing it on your computer, you have convenient answers with Advanced Asset Pricing Theory Series In Quantitative Finance . To get started finding Advanced Asset Pricing Theory Series In Quantitative Finance , you are right to find our website which has a comprehensive collection of manuals listed.