Market risk and financial markets modeling / Didier Sornette, Sergey Ivliev, Hilary Woodard, editors

----

Abstrak

[Addresses such topics as : hierarchical and ultrametric models of financial crashes, dynamic hedging, arbitrage free modeling the term structure of interest rates, agent based modeling of order flow, asset pricing in a fractional market, hedge funds performance and more. , Addresses such topics as : hierarchical and ultrametric models of financial crashes, dynamic hedging, arbitrage free modeling the term structure of interest rates, agent based modeling of order flow, asset pricing in a fractional market, hedge funds performance and more.]