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

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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.]