

Principles of financial engineering / Robert L. Kosowski, Salih N. Neftci

Deskripsi Lengkap: <https://lib.ui.ac.id/detail?id=20427175&lokasi=lokal>

Abstrak

Three new chapters, numerous additions to existing chapters, and an expanded collection of questions and exercises make this third edition of Principles of Financial Engineering essential reading. Between defining swaps on its first page and presenting a case study on its last, Robert Kosowski and Salih Neftci's introduction to financial engineering shows readers how to create financial assets in static and dynamic environments. Poised among intuition, actual events, and financial mathematics, this book can be used to solve problems in risk management, taxation, regulation, and above all, pricing.