

Market risk and financial markets modeling

Deskripsi Lengkap: <https://lib.ui.ac.id/detail?id=20397140&lokasi=lokal>

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.