

Librería
Bonilla y Asociados
desde 1950



Título: Copula Methods In Finance

Autor: Cherubini/ Luciano/ Vecchiato.

Precio: \$1920.00

Editorial:

Año: 2004

Tema:

Edición: 1^a

Sinopsis

ISBN: 9780470863442

Copula functions represent a methodology particularly well suited to handle the co-movement between markets, risk factors and other variables studied in finance. Aimed at practitioners and academics, this text presents an introduction to the use of copula functions illustrated with mathematical finance applications. Particular attention has been paid to the pricing of asset-backed securities and basket credit derivative products and the evaluation of counterparty risk in derivative transactions.