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**Alain Ruttiens**



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Mathematical and Statistical Methods for Actuarial Sciences and Finance Marco Corazza, Pizzi Claudio, 2011-06-07 This book features selected papers from the international conference MAF 2008 that cover a wide variety of subjects in actuarial insurance and financial fields all treated in light of the successful cooperation between mathematics and statistics

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*Tools for Computational Finance* Rüdiger U. Seydel, 2009-04-03 Tools for Computational Finance offers a clear explanation of computational issues arising in financial mathematics The new third edition is thoroughly revised and significantly extended including an extensive new section on analytic methods focused mainly on interpolation approach and quadratic approximation Other new material is devoted to risk neutrality early exercise curves multidimensional Black Scholes models the integral representation of options

and the derivation of the Black Scholes equation New figures more exercises and expanded background material make this guide a real must to have for everyone working in the world of financial engineering

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