An Introduction to the Mathematics of Financial Derivatives

By Salih N. Neftci

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Using an intuitive, systematic approach to the material, this text introduces the mathematics underlying the pricing of derivatives. The interest in dynamic pricing models is increasing due to their applicability topractical situations. With the freeing of exchange, interest rates, and capital controls, the markets for derivative products has matured, and pricing models have become more accurate. **An Introduction to the Mathematics of Financial Derivatives** fills the need for a resource targeting professionals, Ph.D. students and advanced MBA students who are specifically interested in these financial products.

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Editorial Review

Review
"An excellent treatment of the mathematics underlying the pricing of derivatives."
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"This book will be a major convenience to derivatives traders, risk managers, and other users and developers of derivatives models. It greatly reduces the cost of entry into the mathematical world of valuation, hedging, and risk measurement for derivatives positions."
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About the Author
Professor Neftci completed his PhD at the University of Minnesota. Currently he teaches at the Graduate School, City University of New York, ICMA Centre, University of Reading, UK, and at the University Of Lausanne, Switzerland. He is also a Visiting Professor in the Finance Department at Hong Kong University of Science and Technology. He is the head of the FAME Certificate program in Switzerland. Professor Neftci is known for his books and articles. His books, An Introduction to the Mathematics of Financial Derivatives and Principles of Financial Engineering, are standard texts in most university derivatives courses. The more recent book, Principles of Financial Engineering, was selected as the runner up for The Book of the Year award by Risk magazine during 2004. His current research deals with pricing of contingent credit lines, the relationship between yield curve curvature and volatility. He is also working on using the Credit Default Swap prices to predict financial crises. Overall, Professor Neftci's research and teaching is in the areas of financial engineering, risk management of extreme events and in emerging market asset trading strategies. His latest papers deal with risk measurement using extreme value theory and volatility dynamics. Professor Neftci is a consultant to various financial institutions and teaches high-level courses on cutting-edge issues to advanced financial market professionals. He was recently a consultant with the World Bank and with the IFC. He regularly holds highly visible workshops for market professionals on Financial Engineering, Mathematics for Financial Derivatives, and Calibration Methods. Currently he is a Risk Management Advisor to IMF. Professor Neftci is also a regular columnist for CBN daily, a financial daily in Shanghai, the most influential financial newspaper in China. His columns dealing with current financial market activity are regularly quoted on sina.com and on sohu.com.

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