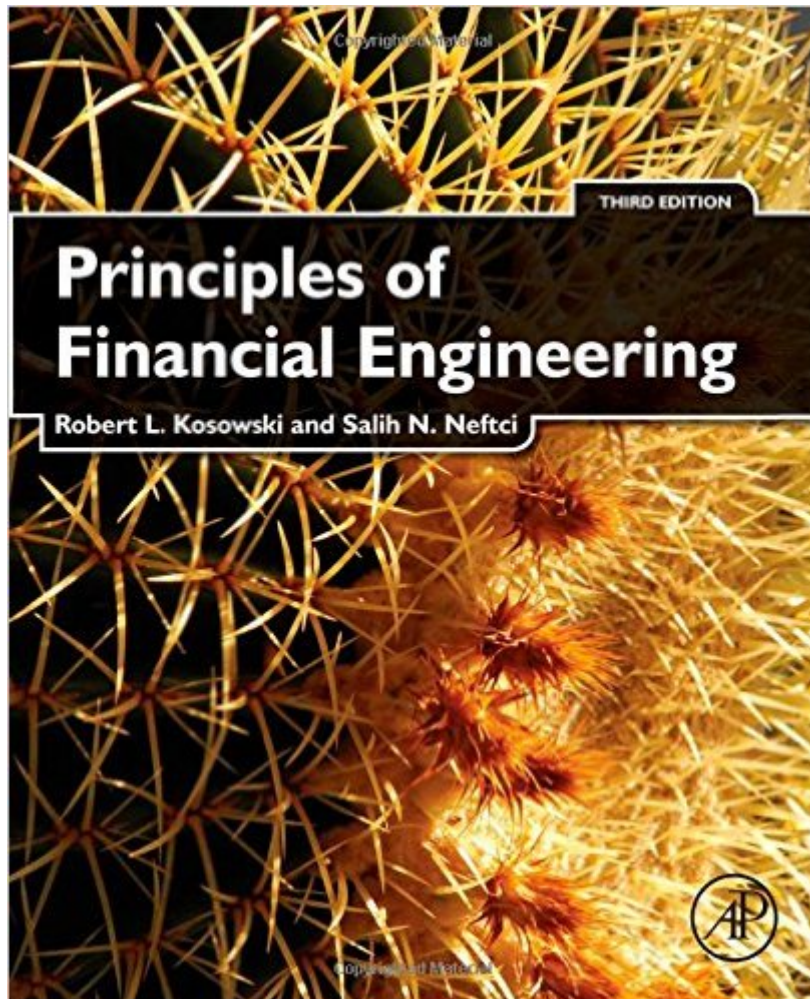


The book was found

Principles Of Financial Engineering, Third Edition (Academic Press Advanced Finance)



Synopsis

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. The Third Edition presents three new chapters on financial engineering in commodity markets, financial engineering applications in hedge fund strategies, correlation swaps, structural models of default, capital structure arbitrage, contingent convertibles and how to incorporate counterparty risk into derivatives pricing, among other topics. Additions, clarifications, and illustrations throughout the volume show these instruments at work instead of explaining how they should act. The solutions manual enhances the text by presenting additional cases and solutions to exercises.

Book Information

Series: Academic Press Advanced Finance

Hardcover: 896 pages

Publisher: Academic Press; 3 edition (December 17, 2014)

Language: English

ISBN-10: 0123869684

ISBN-13: 978-0123869685

Product Dimensions: 7.5 x 1.9 x 9.2 inches

Shipping Weight: 3.7 pounds (View shipping rates and policies)

Average Customer Review: 5.0 out of 5 stars See all reviews (6 customer reviews)

Best Sellers Rank: #58,964 in Books (See Top 100 in Books) #7 in Books > Textbooks >

Business & Finance > Banking #9 in Books > Business & Money > Insurance > Risk

Management #11 in Books > Business & Money > Economics > Interest

Customer Reviews

"This text has quickly become a modern classic of financial engineering, as broad in coverage as it is deep in content, and the addition of Kosowski brings another dimension of academic rigor and practical relevance to Neftci's impressive pedagogical legacy." --Andrew W. Lo, MIT Sloan School of Management "I'm delighted that this classical text has been updated by Professor Kosowski

to reflect financial engineering post-crisis. This timely combination of timeless principles and recent revelations makes for an irresistible read." --Peter Carr,Â Morgan Stanley andÂ New York University

ThreeÂ 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.

[Download to continue reading...](#)

Principles of Financial Engineering, Third Edition (Academic Press Advanced Finance) Principles of Financial Engineering (Academic Press Advanced Finance) Corporate Finance: Corporate Finance Guide To Understanding Corporate Finance With Strategies For Business Owners For Utilizing Corporate Finance Including ... Finance Business, Theory And Practice) A Primer For The Mathematics Of Financial Engineering, Second Edition (Financial Engineering Advanced Background Series) Solutions Manual - A Linear Algebra Primer for Financial Engineering (Financial Engineering Advanced Background Series) (Volume 4) A Behavioral Approach to Asset Pricing, Second Edition (Academic Press Advanced Finance) Medical Device Technologies: A Systems Based Overview Using Engineering Standards (Academic Press Series in Biomedical Engineering) Principles of Corporate Finance (The McGraw-Hill/Irwin Series in Finance, Insurance, and Real Estate) (McGraw-Hill/Irwin Series in Finance, Insurance and Real Estate (Hardcover)) Lessons in Corporate Finance: A Case Studies Approach to Financial Tools, Financial Policies, and Valuation (Wiley Finance) Quantitative Human Physiology: An Introduction (Academic Press Series in Biomedical Engineering) Entrepreneurial Finance, Third Edition: Finance and Business Strategies for the Serious Entrepreneur Orbital Mechanics for Engineering Students, Third Edition (Aerospace Engineering) Personal Finance: Budgeting and Saving Money (FREE Bonuses Included) (Finance, Personal Finance, Budget, Budgeting, Budgeting Money, Save Money, Saving Money, Money) The Process of Financial Planning: Developing a Financial Plan (National Underwriter Academic) Principles of Managerial Finance (14th Edition) (Pearson Series in Finance) Principles of Managerial Finance, Brief (7th Edition)- Standalone book (Pearson Series in Finance) Principles of Solar Engineering, Third Edition Principles of Corporate Finance (McGraw-Hill/Irwin Series in Finance, Insurance, and Real Estate) Corporate Finance: Core Principles and Applications

(McGraw-Hill/Irwin Series in Finance, Insurance, and Real Est) Aircraft Engineering Principles, 2nd ed (Taylor & Francis Aerospace and Aviation Engineering)

[Dmca](#)