



Financial Derivatives in Theory and Practice

P. J. Hunt, J. E. Kennedy

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This book brings together in one volume both a complete, rigorous and yet readable account of the mathematics underlying derivative pricing and a guide to applying these ideas to solve real pricing problems. It is aimed at practitioners and researchers who wish to understand the latest finance literature and develop their own pricing models. The authors' combination of strong theoretical knowledge and extensive market experience make this book particularly relevant for those interested in real world applications of mathematical finance. Features: detailed coverage of interest rate derivatives, from 'vanilla' instruments through to many of the more exotic products currently being traded overview of popular term structure models along with their relationships to each other (including Heath-Jarrow-Morton, short rate models and the latest market models) explanation of numeraires as a modelling and pricing tool pricing models for constant maturity swaps and other convexity products models and efficient algorithms for path-dependent and Bermudan swaptions insights into how to go about pricing products beyond those treated in the text accessible yet rigorous treatment of the stochastic calculus required for option pricing

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