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From the Back Cover

This book provides an introduction to the valuation of financial instruments on equity markets. Written from the perspective of trading, risk management and quantitative research functions and written by a practitioner with many years' experience in markets and in academia, it provides a valuable learning tool for students and new entrants to these markets.

Coverage includes:

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Numerical methods including discrete-time methods, finite different methods, binomial models and Monte Carlo simulations.

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With source code for many of the models featured in the book provided and extensive examples and illustrations throughout, this book provides a comprehensive introduction to this topic and will prove an invaluable learning tool and reference for anyone studying or working in this field.

About the Author

Jan Röman is Senior Lecturer, Mälardaran University, where he teaches analytical finance and financial engineering. He is also a financial engineer in the Quantitative Risk Modelling Group at Swedbank Robur Funds, where he specializes in risk model validation, focusing on all inputs to front office systems including interest rates and volatility structures. Jan has over 16 years financial markets experience mostly in financial modeling and valuation in derivatives environments. He has held positions as Head of Market and Credit Risk, Swedbank Markets, Senior Risk Analyst at the Swedish financial Supervisory Authority, Senior Developer at SunGard and Senior Developer, OMX Stockholm Exchange. He holds a License degree in Theoretical Physics from Chalmers University of Technology and has received a scholarship of the Nordic Minister Council to research at NORDITA, the Nordic Institute for Theoretical Physics.

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