

# Recent Developments in Computational Finance: Foundations, Algorithms and Applications (Interdisciplinary Mathematical Sciences)

Thomas Gerstner



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Computational finance is an interdisciplinary field which joins financial mathematics, stochastics, numerics and scientific computing. Its task is to estimate as accurately and efficiently as possible the risks that financial instruments generate. This volume consists of a series of cutting-edge surveys of recent developments in the field written by leading international experts. These make the subject accessible to a wide readership in academia and financial businesses.

The book consists of 13 chapters divided into 3 parts: foundations, algorithms and applications. Besides surveys of existing results, the book contains many new previously unpublished results.

Readership: Graduate students and researchers in finance, engineering and operations research.

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