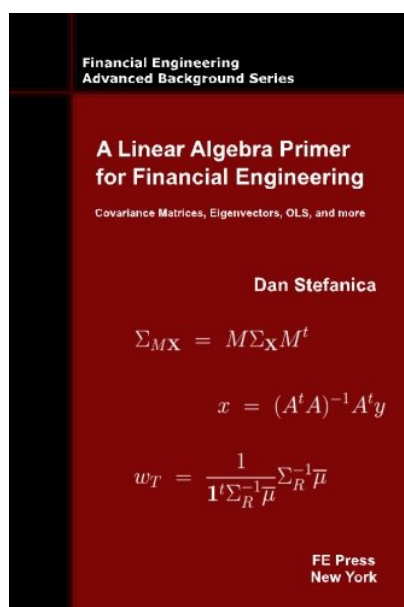


Best! A Linear Algebra Primer for Financial Engineering: Covariance Matrices, Eigenvectors, OLS, and more (Financial Engineering Advanced Background Series) PDF



Best! A Linear Algebra Primer for Financial Engineering: Covariance
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This book covers linear algebra methods for financial engineering applications from a numerical point of view. The book contains many such applications, as well as pseudocodes, numerical examples, and questions often asked in interviews for quantitative positions. Financial Applications• The Arrow—Debreu one period market model• One period index options arbitrage• Covariance and correlation matrix estimation from time series data• Ordinary least squares for implied volatility computation• Minimum variance portfolios and maximum return portfolios• Value at Risk and portfolio VaRLinear Algebra Topics• LU and Cholesky decompositions and linear solvers• Optimal solvers for tridiagonal symmetric positive matrices• Ordinary least squares and linear regression• Linear Transformation Property• Efficient cubic spline interpolation• Multivariate normal random variablesThe book is written in a similar spirit as the best selling "A Primer for the Mathematics of Financial Engineering" by the same author, and should accordingly be useful to a similarly large audience:• Prospective students for financial engineering or mathematical finance programs will be able to self-study material that will prove very important in their future studies• Finance practitioners will find mathematical underpinnings for many methods used in practice, furthering the ability to expand upon these methods• Academics teaching financial engineering courses will be able to use this book as textbook, or as reference book for numerical linear algebra methods with financial applications.

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