



Analysis, Geometry, and Modeling in Finance: Advanced Methods in Option Pricing (Chapman and Hall/CRC Financial Mathematics Series)

Pierre Henry-Labordère

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Analysis, Geometry, and Modeling in Finance: *Advanced Methods in Option Pricing* is the first book that applies advanced analytical and geometrical methods used in physics and mathematics to the financial field. It even obtains new results when only approximate and partial solutions were previously available.

Through the problem of option pricing, the author introduces powerful tools and methods, including differential geometry, spectral decomposition, and supersymmetry, and applies these methods to practical problems in finance. He mainly focuses on the calibration and dynamics of implied volatility, which is commonly called smile. The book covers the Black–Scholes, local volatility, and stochastic volatility models, along with the Kolmogorov, Schrödinger, and Bellman–Hamilton–Jacobi equations.

Providing both theoretical and numerical results throughout, this book offers new ways of solving financial problems using techniques found in physics and mathematics.

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