Financial Derivative and Energy Market Valuation: Theory and Implementation in MATLAB

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A road map for implementing quantitative financial models

Financial Derivative and Energy Market Valuation brings the application of financial models to a higher level by helping readers capture the true behavior of energy markets and related financial derivatives. The book provides readers with a range of statistical and quantitative techniques and demonstrates how to implement the presented concepts and methods in Matlab®.

Featuring an unparalleled level of detail, this unique work provides the underlying theory and various advanced topics without requiring a prior high-level understanding of mathematics or finance. In addition to a self-contained treatment of applied topics such as modern Fourier-based analysis and affine transforms, *Financial Derivative and Energy Market Valuation* also:

• Provides the derivation, numerical implementation, and documentation of the corresponding Matlab for each topic

• Extends seminal works developed over the last four decades to derive and utilize present-day financial models

• Shows how to use applied methods such as fast Fourier transforms to generate statistical distributions for option pricing

• Includes all Matlab code for readers wishing to replicate the figures found throughout the book

Thorough, practical, and easy to use, *Financial Derivative and Energy Market Valuation* is a first-rate guide for readers who want to learn how to use advanced numerical methods to implement and apply state-of-the-art financial models. The book is also ideal for graduate-level courses in quantitative finance, mathematical finance, and financial engineering.

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