



Martingale Methods in Financial Modelling (Stochastic Modelling and Applied Probability)

Marek Musiela

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In the 2nd edition some sections of Part I are omitted for better readability, and a brand new chapter is devoted to volatility risk. As a consequence, hedging of plain-vanilla options and valuation of exotic options are no longer limited to the Black-Scholes framework with constant volatility. In the 3rd printing of the 2nd edition, the second Chapter on discrete-time markets has been extensively revised. Proofs of several results are simplified and completely new sections on optimal stopping problems and Dynkin games are added. Applications to the valuation and hedging of American-style and game options are presented in some detail. The theme of stochastic volatility also reappears systematically in the second part of the book, which has been revised fundamentally, presenting much more detailed analyses of the various interest-rate models available: the authors' perspective throughout is that the choice of a model should be based on the reality of how a particular sector of the financial market functions, never neglecting to examine liquid primary and derivative assets and identifying the sources of trading risk associated. This long-awaited new edition of an outstandingly successful, well-established book, concentrating on the most pertinent and widely accepted modelling approaches, provides the reader with a text focused on practical rather than theoretical aspects of financial modelling.



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