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This book develops the use of Monte Carlo methods in finance and it also uses simulation as a vehicle for presenting models and ideas from financial engineering. It divides roughly into three parts.

**Monte Carlo Methods in Financial Engineering | Paul ...**

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Glasseman's publications include the book Monte Carlo Methods in Financial Engineering (Springer, 2004), which received the 2006 Lanchester Prize and the 2005 I-Sim Outstanding Publication Award. Glasseman is a past recipient of the National Young Investigator Award from the National Science Foundation (1994 - 99), IBM University Partnership ...

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**Paul Glasseman | The Center for Financial Engineering**

In this book, Applications of Monte Carlo Method in Science and Engineering, we further expose the broad range of applications of Monte Carlo simulation in the fields of Quantum Physics, Statistical Physics, Reliability, Medical Physics, Polycrystalline Materials, Ising Model, Chemistry, Agriculture, Food Processing, X-ray Imaging, Electron Dynamics in Doped Semiconductors, Metallurgy, Remote Sen...

**Applications of Monte Carlo Method in Science and Engineering**

This book develops the use of Monte Carlo methods in finance and it also uses simulation as a vehicle for presenting models and ideas from financial engineering. It divides roughly into three parts. The first part develops the fundamentals of Monte Carlo methods, the foundations of derivatives pricing, and the implementation of several of the most important models used in financial engineering.

**Amazon.com: Monte Carlo Methods in Financial Engineering ...**

This book is by far the best reference book on Monte Carlo methods in finance I have ever read. The style is rigorous, yet very readable and extremely pedagogical and well organised. A standard mathematical, probabilistic and statistical background should suffice to access the very vast majority of the book's content.

**Monte Carlo Methods in Financial Engineering: Amazon.com ...**

The application of the Monte Carlo method to system engineering is a new concept and the Monte Carlo method allows serious mathematical treatment of real-world industrial systems. This book which includes a large number of worked examples from real industrial problems, will prove a valuable reference source for students, researchers and engineers.

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Monte Carlo simulations are extensively used not only in finance but also in network modeling, bioinformatics, radiation therapy planning, physics, and meteorology, to name a few. This book gives a good overview of how they are used in financial engineering, with particular emphasis on pricing American options and risk management.

**Monte Carlo Methods in Financial Engineering [HC, 2003 ...**

The book is aimed at graduate students in financial engineering, researchers in Monte Carlo simulation, and practitioners implementing models in industry. Mathematical Reviews, 2004: "... this book...

**Monte Carlo Methods in Financial Engineering by Paul ...**

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