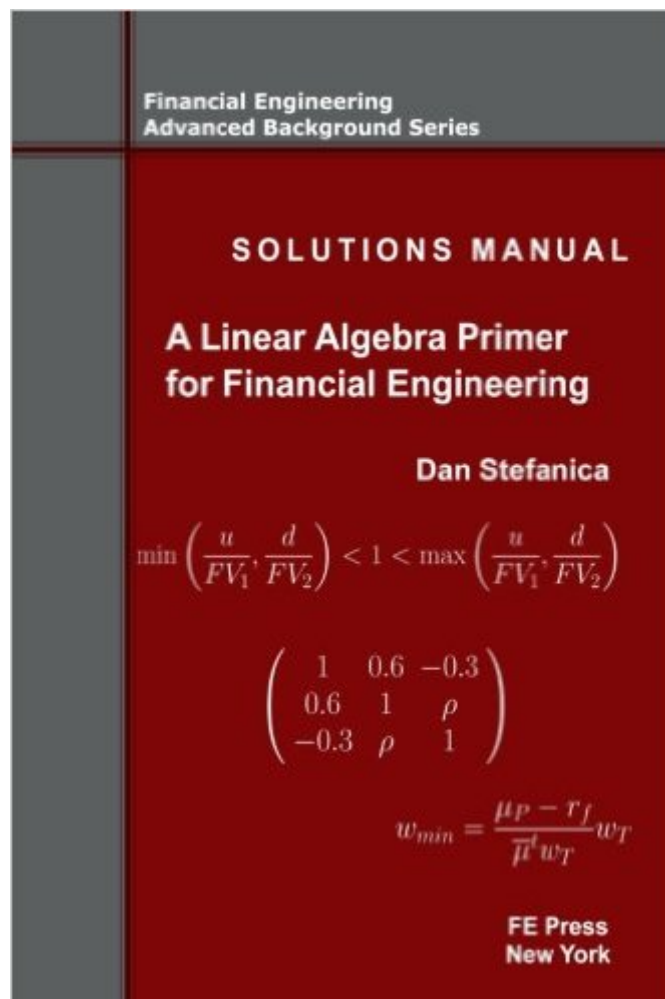


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# Solutions Manual - A Linear Algebra Primer For Financial Engineering (Financial Engineering Advanced Background Series) (Volume 4)



## Synopsis

Every exercise from the book ``A Linear Algebra Primer for Financial Engineering'' is solved in detail in the Solutions Manual. The addition of this Solutions Manual offers the reader the opportunity of rigorous self-study of the linear algebra concepts presented in the NLA Primer, and of achieving a deeper understanding of the financial engineering applications therein. 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 VaR Linear 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 variables

## Book Information

Series: Financial Engineering Advanced Background Series

Paperback: 280 pages

Publisher: FE Press, LLC (August 22, 2016)

Language: English

ISBN-10: 0979757665

ISBN-13: 978-0979757662

Product Dimensions: 6 x 0.6 x 9 inches

Shipping Weight: 1.1 pounds (View shipping rates and policies)

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Best Sellers Rank: #477,657 in Books (See Top 100 in Books) #164 in Books > Business & Money > Skills > Business Mathematics

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