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## Financial Engineering Definition

Offered by Columbia University. Financial Engineering is a multidisciplinary field drawing from finance and economics, mathematics, statistics, engineering and computational methods. The emphasis of FE & RM Part I will be on the use of simple stochastic models to price derivative securities in various asset classes including equities, fixed income, credit and mortgage-backed securities.

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## Financial Engineering

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@inproceedings{Cuthbertson2001FinancialED, title={Financial Engineering: Derivatives and Risk Management}, author={K. Cuthbertson and D. Nitzsche}, year={2001} }

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Financial Engineering: Derivatives and Risk Management / Edition 1 available in Paperback. Add to Wishlist. ISBN-10: 0471495840 ISBN-13: 9780471495840 Pub. Date: 06/26/2001 Publisher: Wiley. Financial Engineering: Derivatives and Risk Management / Edition 1. by Keith Cuthbertson, Dirk Nitzsche

Financial Engineering: Derivatives and Risk Management ... Techniques such as quantitative finance, financial econometrics, stochastic modeling, simulation and optimization are part of a set of financial tools applied to the many problems of derivatives and options finance, arbitrage trading algorithms, asset pricing, credit risk and credit derivatives, developing new derivative products and the many areas where quant finance has a contribution to make.

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