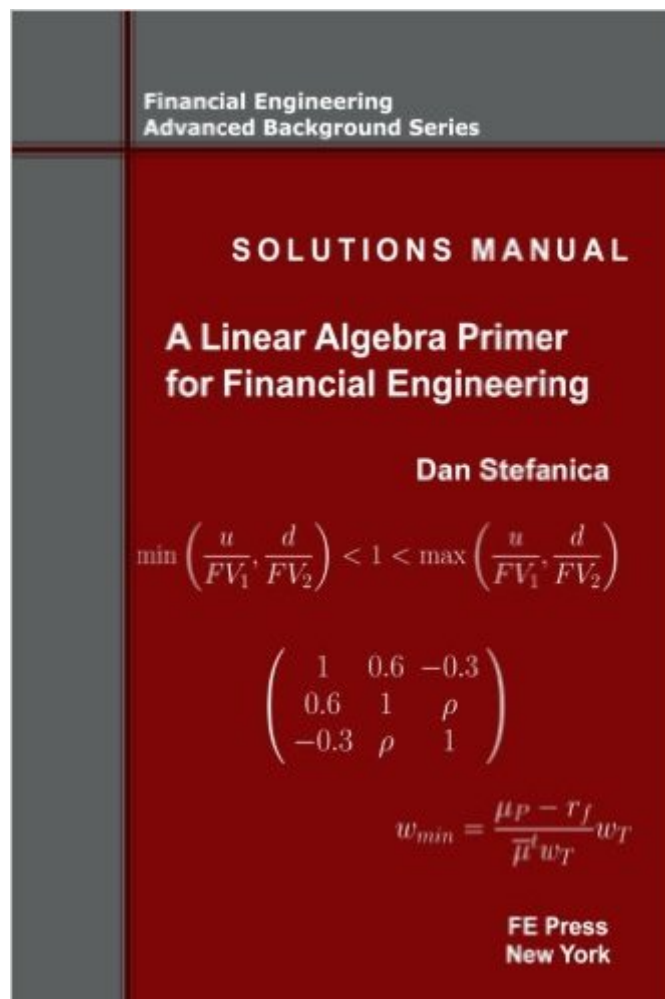


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Solutions Manual - A Linear Algebra Primer For Financial Engineering (Financial Engineering Advanced Background Series) (Volume 4)



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

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