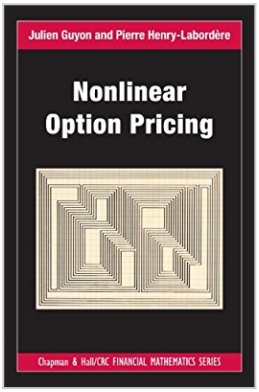

Nonlinear Option Pricing (Chapman and Hall/CRC Financial Mathematics Series)

By Julien Guyon, Pierre Henry-Labordere

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Review

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?*Zentralblatt MATH* 1285

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"Ever since Black and Scholes solved their eponymous linear PDE in 1969, the complexity of problems plaguing financial practitioners has exploded (non-linearly!). How fitting it is that nonlinear PDEs are now routinely used to extend the original framework. Written by two leading quants at two leading financial houses, this book is a tour de force on the use of nonlinear PDEs in financial valuation."
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?Jim Gatheral, Presidential Professor, Baruch College, CUNY, and author of *The Volatility Surface*

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