

# FINANCIAL ENGINEERING AND COMPUTATION

Principles, Mathematics, Algorithms

**YUH-DAUH LYUU**

National Taiwan University



Cambridge University Press  
052178171X - Financial Engineering and Computation: Principles, Mathematics, Algorithms  
Yuh-Dauh Lyuu  
Copyright Information  
[More information](#)

---

PUBLISHED BY THE PRESS SYNDICATE OF THE UNIVERSITY OF CAMBRIDGE  
The Pitt Building, Trumpington Street, Cambridge, United Kingdom

CAMBRIDGE UNIVERSITY PRESS  
The Edinburgh Building, Cambridge CB2 2RU, UK  
40 West 20th Street, New York, NY 10011-4211, USA  
10 Stamford Road, Oakleigh, VIC 3166, Australia  
Ruiz de Alarcón 13, 28014 Madrid, Spain  
Dock House, The Waterfront, Cape Town 8001, South Africa  
<http://www.cambridge.org>

© Yuh-Dauh Lyuu 2002

This book is in copyright. Subject to statutory exception  
and to the provisions of relevant collective licensing agreements,  
no reproduction of any part may take place without  
the written permission of Cambridge University Press.

First published 2002

Printed in the United Kingdom at the University Press, Cambridge

*Typefaces* Times Ten 10/12.5 pt. and Formata Condensed  
*System* L<sup>A</sup>T<sub>E</sub>X 2<sub>ε</sub> [TB]

*A catalog record for this book is available from the British Library.*

*Library of Congress Cataloging in Publication Data is available.*

ISBN 0 521 78171 X hardback