Problems and solutions in mathematical finance: stochastic calculus / Eric Chin, Sverrir Olafsson

Chin, Eric, 1971-, author

Deskripsi Lengkap: https://lib.ui.ac.id/detail?id=20397981&lokasi=lokal

Abstrak

Mathematical finance requires the use of advanced mathematical techniques drawn from the theory of probability, stochastic processes and stochastic differential equations. These areas are generally introduced and developed at an abstract level, making it problematic when applying these techniques to practical issues in finance