

**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