

An introduction to the mathematics of financial derivatives

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Abstrak

An introduction to the mathematics of financial derivatives is a popular, intuitive text that eases the transition between basic summaries of financial engineering to more advanced treatments using stochastic calculus. Requiring only a basic knowledge of calculus and probability, it takes readers on a tour of advanced financial engineering. This classic title has been revised by Ali Hirsa, who accentuates its well-known strengths while introducing new subjects, updating others, and bringing new continuity to the whole.