Introduction to Stochastic Calculus Applied to Finance, Second Edition (Chapman and Hall/CRC Financial Mathematics Series)

Damien Lamberton, Bernard Lapeyre

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Additional exercises and problems

Providing all of the necessary stochastic calculus theory, the authors cover many key finance topics, including martingales, arbitrage, option pricing, American and European options, the Black-Scholes model, optimal hedging, and the computer simulation of financial models. They succeed in producing a solid introduction to stochastic approaches used in the financial world.

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