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mathematics of finance

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Entry type Topic

Classification msc 00A69 Classification msc 91B28 Classification msc 00A06 From ancient times, a socially significant application of mathematics has been in accounting. This entry points to places on PlanetMath which deal with this topic.

- 1. interest
- 2. simple interest
- 3. compound interest, continuously compounded
- 4. interest rate
- 5. effective interest rate
- 6. instantaneous effective interest rate
- 7. present value, net present value
- 8. coupon rate
- 9. rate of return
- 10. yield rate, yield curve
- 11. force of interest
- 12. annuity
- 13. perpetuity
- 14. call option, put option,
- 15. American option, European option
- 16. arbitrage, the arbitrage theorem
- 17. risk neutral
- 18. Black-Scholes formula
- 19. capital asset pricing model (CAPM)