


[DOWNLOAD](#)


Option Valuation: A First Course in Financial Mathematics (Hardback)

By Hugo D. Junghenn

Taylor & Francis Ltd, United Kingdom, 2012. Hardback. Condition: New. Language: English. Brand new Book. Option Valuation: A First Course in Financial Mathematics provides a straightforward introduction to the mathematics and models used in the valuation of financial derivatives. It examines the principles of option pricing in detail via standard binomial and stochastic calculus models. Developing the requisite mathematical background as needed, the text presents an introduction to probability theory and stochastic calculus suitable for undergraduate students in mathematics, economics, and finance. The first nine chapters of the book describe option valuation techniques in discrete time, focusing on the binomial model. The author shows how the binomial model offers a practical method for pricing options using relatively elementary mathematical tools. The binomial model also enables a clear, concrete exposition of fundamental principles of finance, such as arbitrage and hedging, without the distraction of complex mathematical constructs. The remaining chapters illustrate the theory in continuous time, with an emphasis on the more mathematically sophisticated Black-Scholes-Merton model. Largely self-contained, this classroom-tested text offers a sound introduction to applied probability through a mathematical finance perspective. Numerous examples and exercises help students gain expertise with financial calculus methods and increase their general mathematical sophistication. The exercises...



READ ONLINE
[4.82 MB]

Reviews

It is great and fantastic. Better then never, though i am quite late in start reading this one. Your life period will likely be transform once you comprehensive reading this book.

-- **Blanca Davis**

An extremely wonderful book with lucid and perfect information. It is one of the most awesome publication i have read. Your life period will probably be enhance the instant you total looking at this pdf.

-- **Prof. Dan Windler MD**

Related eBooks



Introduction to Mathematical Finance: Discrete Time Models (Hardback)

John Wiley and Sons Ltd, United Kingdom, 1997. Hardback. Condition: New. Language: English. Brand new Book. This book is designed to serve as a textbook for advanced undergraduate and beginning graduate students who seek a rigorous yet accessible introduction to the modern...



An Undergraduate Introduction to Financial Mathematics (3rd edition)

World Scientific Publishing Co Pte Ltd. Hardback. Condition: new. BRAND NEW, An Undergraduate Introduction to Financial Mathematics (3rd edition), J. Robert Buchanan, This textbook provides an introduction to financial mathematics and financial engineering for undergraduate students who have completed a three- or...



Modern Portfolio Theory: Foundations, Analysis, and New Developments + Website (Hardback)

John Wiley & Sons Inc, United States, 2013. Hardback. Condition: New. 1. Auflage. Language: English. Brand new Book. A through guide covering Modern Portfolio Theory as well as the recent developments surrounding it Modern portfolio theory (MPT), which originated with Harry Markowitz's...



The Economics of Continuous-Time Finance (Hardback)

MIT Press Ltd, United States, 2017. Hardback. Condition: New. Language: English. Brand new Book. An introduction to economic applications of the theory of continuous-time finance that strikes a balance between mathematical rigor and economic interpretation of financial market regularities. This book introduces the...



Academic Writing and Grammar for Students (Hardback)

Sage Publications Ltd, United Kingdom, 2015. Hardback. Condition: New. 2nd Revised edition. Language: English. Brand new Book. Available as an E-Inspection Copy! Go here to order Grappling with grammar? Struggling with punctuation? Whether you're writing an essay or assignment, report or dissertation, this...



Genuine new book Essentials of Leadership: Principles and Practice (4th Edition) (U.S.) Shiliboge. (U.S.(Chinese Edition)

paperback. Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment. Paperback. Pub Date :2012-05-01 Pages: 280 Publisher: Welcome to Our Publishing House of Electronics Industry. service and quality to your satisfaction. please...