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I. General Finance. Theory and Empirical Studies. Textbooks. Bodie, Zvi and Robert C. Merton. 2000. Finance. Upper Saddle River: Prentice-Hall. This textbook for upper level undergraduates and masters level students is more noteworthy for its author – Robert Merton of Nobel prize and Long Term Capital Market fame and infamy – than the quality of the book.

Bibliography - FINANCIAL POLICY

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The Black–Scholes / , b l \approx k ' \int o σ l z / or Black–Scholes–Merton model is a mathematical model for the dynamics of a financial market containing derivative investment instruments. From the partial differential equation in the model, known as the Black–Scholes equation, one can deduce the Black–Scholes formula, which gives a theoretical estimate of the price of European-style ...

Black-Scholes model - Wikipedia

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