



Introduction to Mathematical Finance: Discrete Time Models (Hardback)

By S.R. Pliska

John Wiley and Sons Ltd, United Kingdom, 1997. Hardback. Book Condition: New. 231 x 155 mm. 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 financial theory of security markets. This is a subject that is taught in both business schools and mathematical science departments. The full theory of security markets requires knowledge of continuous time stochastic process models, measure theory, mathematical economics, and similar prerequisites which are generally not learned before the advanced graduate level. Hence a proper study of the full theory of security markets requires several years of graduate study. However, by restricting attention to discrete time models of security prices it is possible to acquire mathematics. In particular, while living in a discrete time world it is possible to learn virtually all of the important financial concepts. The purpose of this book is to provide such an introductory study. There is still a lot of mathematics in this book. The reader should be comfortable with calculus, linear algebra, and probability theory that is based on calculus, (but not necessarily measure theory). Random variables and...



Reviews

This publication could be worthy of a study, and superior to other. it was writtern extremely perfectly and beneficial. I am just easily could possibly get a delight of reading through a published pdf.

-- Prof. Bernie Torphy

I just started off reading this article ebook. It is actually writter in basic words and not confusing. I am just very happy to let you know that this is the best ebook i actually have read through inside my individual daily life and can be he finest ebook for possibly.

-- Dayne Johns

Related eBooks



Daddyteller: How to Be a Hero to Your Kids and Teach Them What's Really by Telling Them One Simple Story at a Time

Createspace, United States, 2013. Paperback. Book Condition: New. 214 x 149 mm. Language: English . Brand New Book ***** Print on Demand *****. You have the power, Dad, to influence and educate your child. You can teach your child about a virtue or...



Weebies Family Halloween Night English Language: English Language British Full Colour

Createspace, United States, 2014. Paperback. Book Condition: New. 229 x 152 mm. Language: English . Brand New Book ***** Print on Demand *****. Children s Weebies Family Halloween Night Book 20 starts to teach Pre-School and Junior Children how to read with this...



And You Know You Should Be Glad

HarperCollins Publishers Inc, United States, 2014. Paperback. Book Condition: New. Reprint. 201 x 132 mm. Language: English. Brand New Book ***** Print on Demand *****. A highly personal and moving true story of friend-ship and remembrance from the New York Times bestselling...



Where Is My Mommy?: Children s Book

Createspace, United States, 2013. Paperback. Book Condition: New. 279 x 216 mm. Language: English. Brand New Book ***** Print on Demand *****.This children s book is wonderfully illustrated. It has an awesome plot to draw the reader into the story. This...



Dog on It! - Everything You Need to Know about Life Is Right There at Your Feet

14 Hands Press, United States, 2013. Paperback. Book Condition: New. 198 x 132 mm. Language: English . Brand New Book ***** Print on Demand *****. Have you ever told a little white lie? Or maybe a bigger one that wasn t even white?...



Is It Ok Not to Believe in God?: For Children 5-11

Createspace, United States, 2014. Paperback. Book Condition: New. Large Print. 229 x 152 mm. Language: English . Brand New Book ***** Print on Demand *****. A short story about an 8 year old girl called Tia, who is bullied at school because she...