



Mathematics for Finance: An Introduction to Financial Engineering (Paperback)

By Marek Capinski, Tomasz Zastawniak

Springer London Ltd, United Kingdom, 2010. Paperback. Condition: New. 2nd ed. 2011. Language: English. Brand new Book. Mathematics for Finance: An Introduction to Financial Engineering combines financial motivation with mathematical style. Assuming only basic knowledge of probability and calculus, it presents three major areas of mathematical finance, namely Option pricing based on the no-arbitrage principle in discrete and continuous time setting, Markowitz portfolio optimisation and Capital Asset Pricing Model, and basic stochastic interest rate models in discrete setting.



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