## Financial Mathematics

MATH 5870/6870<sup>1</sup> Fall 2021

Le Chen

lzc0090@auburn.edu

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Auburn University
Auburn AL

<sup>&</sup>lt;sup>1</sup>Based on Robert L. McDonald's *Derivatives Markets*. 3rd Ed. Pearson. 2013.



## Chapter 1. Introduction to Derivatives

- § 1.1 What is a derivative?
- § 1.2 An overview of financial markets
- § 1.3 The use of derivatives
- § 1.4 Buying and short-selling financial assets
- § 1.5 Problems

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