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## Pricing the Future: Finance, Physics, and the 300-year Journey to the Black-Scholes Equation

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By Szpiro, George G.

Basic Books, 2011. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: Franklin Allen, Nippon Professor of Finance and Economics, The Wharton School of the University of Pennsylvania "George Szpiro has written a wonderful book. Often finance is viewed as one of the driest of fields. Szpiro makes the history of the option pricing formula fascinating at many levels. He starts with the history of options, bringing in the Tulipmania, the Dutch East India Company, the Amsterdam Bourse, Joseph de La Vega, John Law's colorful life and on and on. The mathematical tools needed for deriving the formula and the people who developed them are also heroes of the tale. The climax is reached with Fisher Black, Myron Scholes and Robert Merton's time together at MIT and the derivation of the formula that revolutionized finance. It is a book that is very difficult to put down. This will be true for beginning students of finance as well as the highest earning traders. I thoroughly recommend it!" Andrew Lo, Harris & Harris Group Professor of Finance and Director of the Laboratory for Financial Engineering, Massachusetts Institute of Technology "This is a fascinating historical account of the...



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