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THE ECONOMICS OF CONTINUOUS-TIME FINANCE (HARDBACK)



MIT Press Ltd, United States, 2017. Hardback. Condition: New. Language: English. Brand new Book. An introduction to economic applications of the theory of continuous-time finance that strikes a balance between mathematical rigor and economic interpretation of financial market regularities. This book introduces the economic applications of the theory of continuous-time finance, with the goal of enabling the construction of realistic models, particularly those involving incomplete markets. Indeed, most recent applications of continuous-time finance aim to capture the imperfections and dysfunctions of...

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- Authored by Bernard Dumas, Elisa Luciano
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