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I'll admit from the get-go that this review is only for the first three parts of Robert L. McDonald's Derivative Markets (Chapters 1-14, about half of the book), which is all my Mathematics of Finance class managed to cover.

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Recommended reading for the understanding of nancial markets: [2] Robert L. McDonald. Derivatives Markets, 3rd edition, Addison Wesley, 2013. 1 ... Part I 1-5 Introduction to derivatives markets Chapter 1 options, futures and other derivatives arbitrage and trading strategies model independent properties of options

### **Mathematics of Financial Markets ACTSC 446/846, Winter 2018**

Derivatives markets Robert L. McDonald. Boston : Pearson , ... McDonald, Robert L. (Robert Lynch), 1954- Subjects. Derivative securities. ... Pearson series in finance. Summary Contents. ch. 1 Introduction to Derivatives; 1.1. What Is a Derivative? 1.2. Overview of Financial Markets; Trading of Financial Assets; Measures of Market Size and ...

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