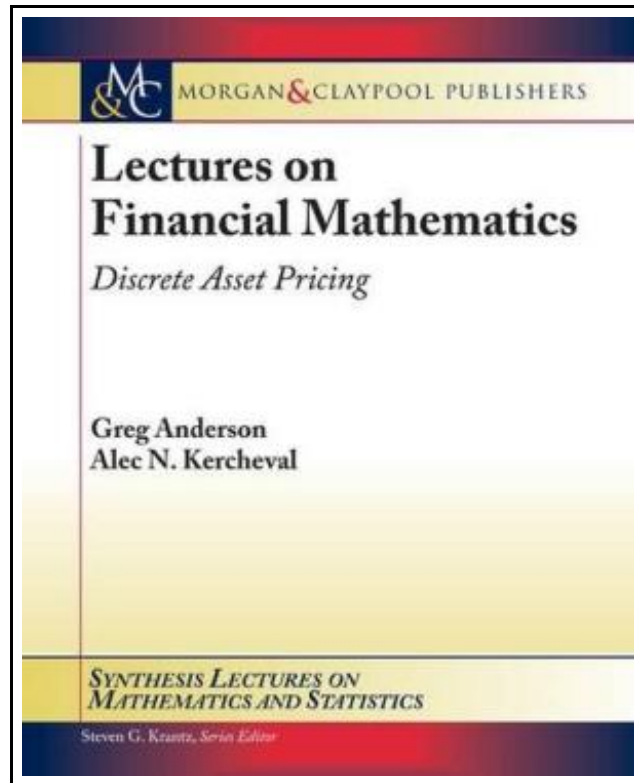


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Morgan Claypool Publishers, United States, 2011. Paperback. Book Condition: New. 229 x 185 mm. Language: English . Brand New Book ***** Print on Demand *****.This is a short book on the fundamental concepts of the no-arbitrage theory of pricing financial derivatives. Its scope is limited to the general discrete setting of models for which the set of possible states is finite and so is the set of possible trading times--this includes the popular binomial tree model. This setting has the advantage of being fairly general while not requiring a sophisticated understanding of analysis at the graduate level. Topics include understanding the several variants of arbitrage , the fundamental theorems of asset pricing in terms of martingale measures, and applications to forwards and futures. The authors motivation is to present the material in a way that clarifies as much as possible why the often confusing basic facts are true. Therefore the ideas are organized from a mathematical point of view with the emphasis on understanding exactly what is under the hood and how it works. Every effort is made to include complete explanations and proofs, and the reader is encouraged to work through the exercises throughout the book. The intended audience is students and other readers who have an undergraduate background in mathematics, including exposure to linear algebra, some advanced calculus, and basic probability. The book has been used in earlier forms with students in the MS program in Financial Mathematics at Florida State University, and is a suitable text for students at that level. Students who seek a second look at these topics may also find this book useful.



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