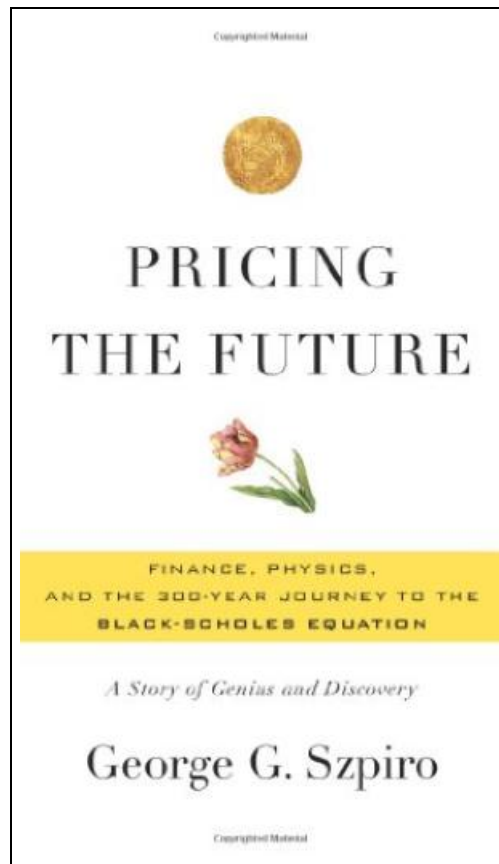


Pricing the Future: Finance, Physics, and the 300-year Journey to the Black-Scholes Equation



Filesize: 9.7 MB

Reviews

This written book is great. I am quite late in start reading this one, but better then never. You will not really feel monotony at at any moment of your time (that's what catalogues are for about when you check with me).

(Abe Reichel DDS)

PRICING THE FUTURE: FINANCE, PHYSICS, AND THE 300-YEAR JOURNEY TO THE BLACK-SCHOLES EQUATION

[DOWNLOAD](#)

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 origins of modern finance and the Black-Scholes/Merton option-pricing formula, by a consummate expositor who also happens to be a first-rate financial economist. Those who think finance is a science will be surprised by the serendipitous events that delayed the discovery of the option-pricing formula by 73 years; those who think finance is an art will be shocked by the deep connections between option-pricing, physics, and probability theory. No matter what your background, you'll want to read this book slowly--like a rare vintage port, it's meant to be sipped slowly and every drop savored." Robert P. Inman, Richard K. Mellon Professor...

[Read Pricing the Future: Finance, Physics, and the 300-year Journey to the Black-Scholes Equation Online](#)[Download PDF Pricing the Future: Finance, Physics, and the 300-year Journey to the Black-Scholes Equation](#)

See Also



13 Things Rich People Won't Tell You: 325+ Tried-And-True Secrets to Building Your Fortune No Matter What Your Salary (Hardback)

Reader's Digest Association, United States, 2013. Hardback. Book Condition: New. 231 x 160 mm. Language: English . Brand New Book. Did you read about the janitor who donated million dollars to his local...

[Read eBook »](#)



Becoming a Spacewalker: My Journey to the Stars (Hardback)

Purdue University Press, United States, 2014. Hardback. Book Condition: New. 284 x 216 mm. Language: English . Brand New Book. This nonfiction picture book is a children's version of NASA astronaut Jerry L. Ross...

[Read eBook »](#)



The Perfect Name : A Step

Book Condition: Brand New. Book Condition: Brand New.

[Read eBook »](#)



Becoming Barenaked: Leaving a Six Figure Career, Selling All of Our Crap, Pulling the Kids Out of School, and Buying an RV We Hit the Road in Search Our Own American Dream. Redefining What It Meant to Be a Family in America.

Createspace, United States, 2015. Paperback. Book Condition: New. 258 x 208 mm. Language: English . Brand New Book ***** Print on Demand *****.This isn't porn. Everyone always asks and some of our family thinks...

[Read eBook »](#)



It's Just a Date: How to Get 'em, How to Read 'em, and How to Rock 'em

HarperCollins Publishers. Paperback. Book Condition: new. BRAND NEW, It's Just a Date: How to Get 'em, How to Read 'em, and How to Rock 'em, Greg Behrendt, Amiira Ruotola-Behrendt, A fabulous new guide to dating...

[Read eBook »](#)