

Stochastic Calculus for Finance

MASTERING MATHEMATICAL FINANCE

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This book focuses specifically on the key results in stochastic processes that have become essential for finance practitioners to understand. The authors study the Wiener process and Ito integrals in some detail, with a focus on results needed for the Black-Scholes option pricing model. After developing the required martingale properties of this process, the construction of the integral and the Ito formula (proved in detail) become the centrepiece, both for theory and applications, and to provide concrete examples of stochastic differential equations used in finance. Finally, proofs of the existence, uniqueness and the Markov property of solutions of (general) stochastic equations complete the book. Using careful exposition and detailed proofs, this book is a far more accessible introduction to Ito calculus than most texts. Students, practitioners and researchers will benefit from its rigorous, but unfussy, approach to technical issues. Solutions to the exercises are available online.

作者介绍:

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