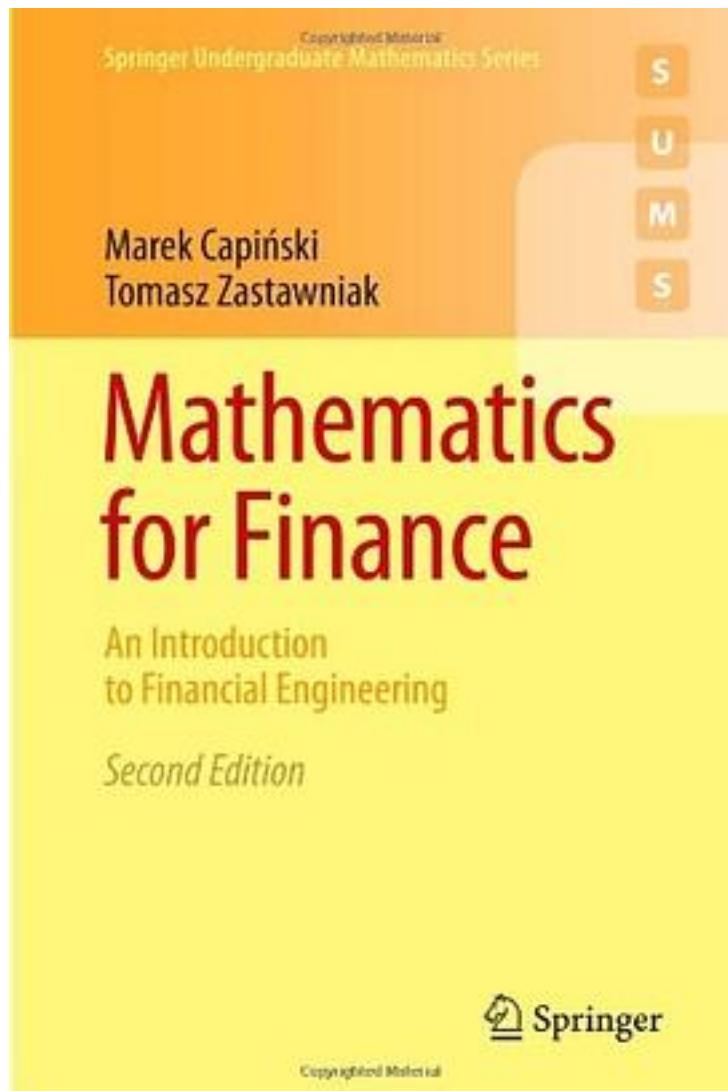


Mathematics for Finance



[Mathematics for Finance 下载链接1](#)

著者: Marek Capinski

出版者: Springer

出版时间: 2010-11-25

装帧: Paperback

isbn: 9780857290816

As with the first edition, Mathematics for Finance: An Introduction to Financial Engineering combines financial motivation with mathematical style. Assuming only basic knowledge of probability and calculus, it presents three major areas of mathematical finance, namely Option pricing based on the no-arbitrage principle in discrete and continuous time setting, Markowitz portfolio optimisation and Capital Asset Pricing Model, and basic stochastic interest rate models in discrete setting. From the reviews of the first edition: "This text is an excellent introduction to Mathematical Finance. Armed with a knowledge of basic calculus and probability a student can use this book to learn about derivatives, interest rates and their term structure and portfolio management." (Zentralblatt MATH) "Given these basic tools, it is surprising how high a level of sophistication the authors achieve, covering such topics as arbitrage-free valuation, binomial trees, and risk-neutral valuation."

(www.riskbook.com) "The reviewer can only congratulate the authors with successful completion of a difficult task of writing a useful textbook on a traditionally hard topic." (K. Borovkov, The Australian Mathematical Society Gazette, Vol. 31 (4), 2004)

作者介绍:

Marek Capinski is Professor of Mathematics at AGH University of Science and Technology, Poland.

Tomasz Zastawniak is Professor of Mathematics at the University of York, UK.

目录: A Simple Market Model.
Risk-Free Assets.
Portfolio Management.
Forward and Futures Contracts.
Options: General Properties.
Binomial Model.
General Discrete Time Models.
Continuous Time Model.
Interest Rates.
· · · · · (收起)

[Mathematics for Finance](#) [下载链接1](#)

标签

数学

金融数学

Mathematics

Finance

教材

金融

英文原版

for

评论

不错的本科知识点的复习。

无法让人自学的书都是烂书

[Mathematics for Finance 下载链接1](#)

书评

[Mathematics for Finance 下载链接1](#)