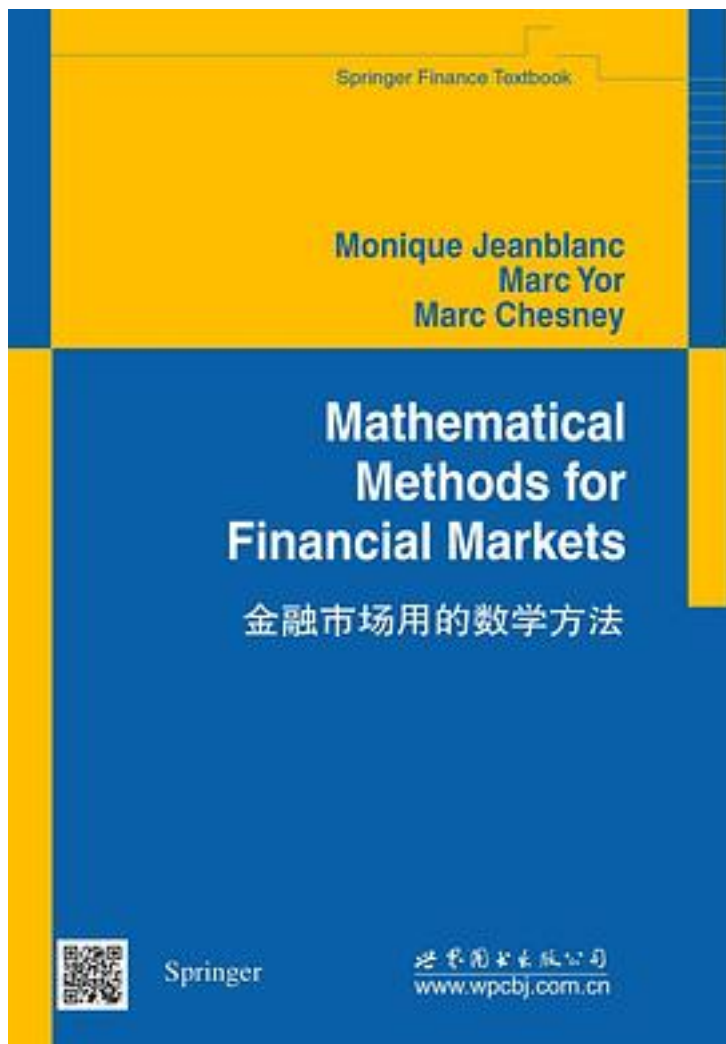


# 金融市场用的数学方法



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数学金融已经成长为一个庞大的分支，故而需要大量的数学工具作为支持。本书同时将金融方法和相关的数学工具以数学的严谨和数学家易于理解的方式加以表达。书中将金融概念如套利机会、容许策略、索取权、期权定价和拖欠风险和数学理论，如布朗运动、扩散过程和Levy过程等交叉讲述。前半部分讲述了连续路径过程，后半部分进而讲述了不连续过程。扩充参数文献包括大量的参考资料和作者索引，使得读者能够很快找到书中引用资料的来源，这对初学者和相关科研实践人员都是弥足珍贵的。

目次：（一）连续路径过程：连续-路径随机过程数学基础；金融中的基本概念和例子；到达次数：数学和金融的交叉；布朗运动补充；连续路径过程补充；扩散的特殊族：Bessel过程；（二）跳跃过程：违约风险；Poisson过程和毁灭理论；一般过程的数学基础；混合过程；Levy过程；附录：特殊性质、概率定律和函数列举；特殊专题的一些文献和书籍。

读者对象：数学、金融经济以及相关领域的学生、科研人员和从业人员。

作者介绍:

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