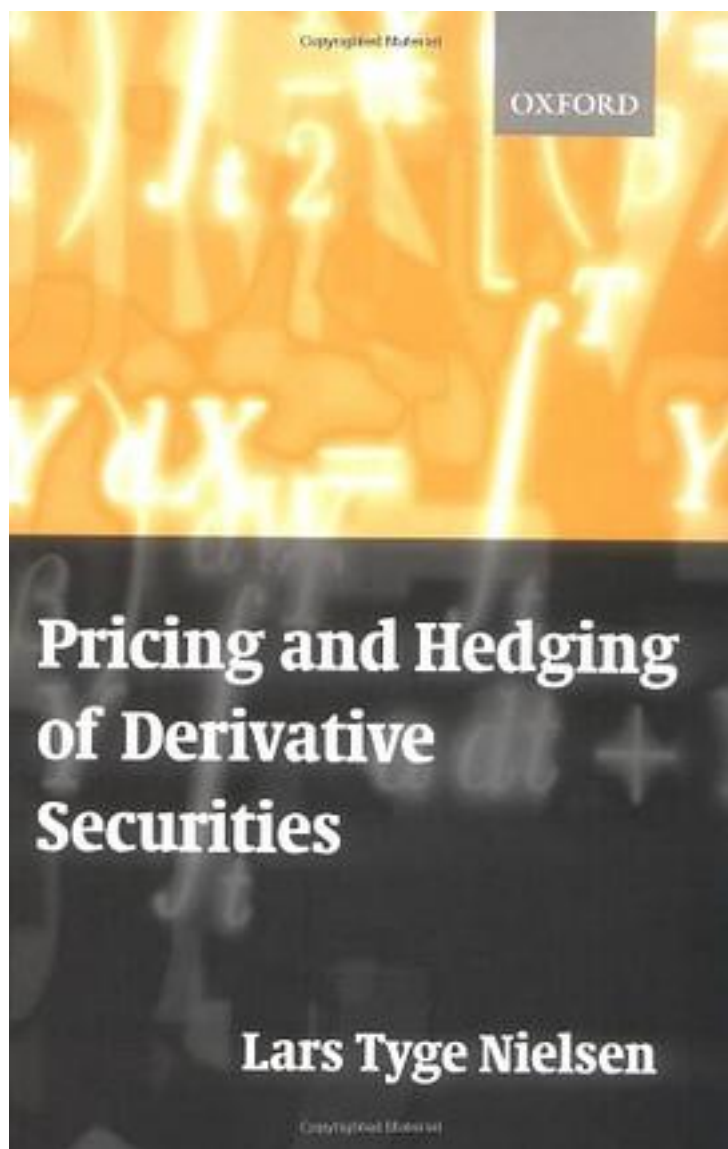


Pricing and Hedging of Derivative Securities



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The theory of pricing and hedging of derivative securities is mathematically sophisticated. This book is an introduction to the use of advanced probability theory in financial economics, presenting the necessary mathematics in a precise and rigorous manner. Professor Nielsen concentrates on three main areas: the theory of continuous-time stochastic processes, a notorious barrier to the understanding of probability theory in finance; the general theory of trading, pricing, and hedging in continuous time, using the martingale approach; and a detailed look at the Black-Scholes and the Gaussian one-factor models of the term structure of interest rates. His book enables the reader to read the journal literature with confidence, apply the methods to new problems, or to do original research in the field.

作者介绍:

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标签

金融数学

金融工程

stochastic

quant

Derivatives

评论

个人感觉这本书在rigorous&intuitive之间平衡的不错，虽然是15年前的书了，LIBOR Market Model， SABR什么的都没有，但涉及的内容都写的比较明白，适合stochastic process和pde都是混混的人。总之是很好的启蒙读物……这话略装b了

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书评

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