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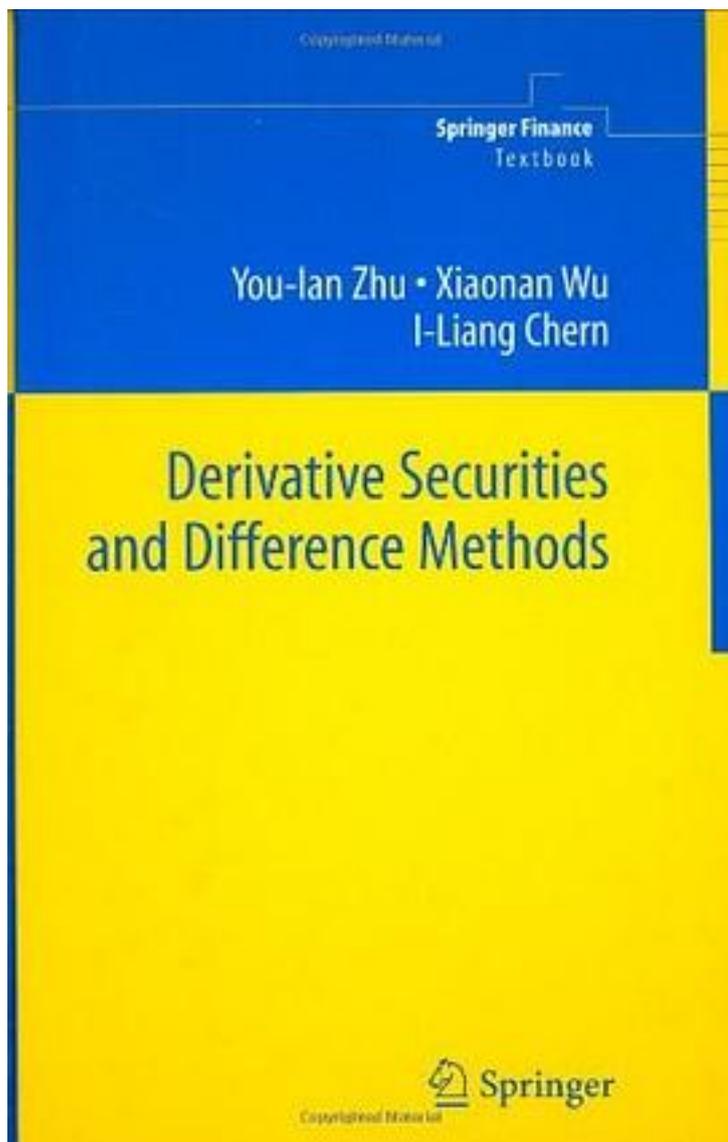
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This book studies pricing financial derivatives with a partial differential equation approach. The treatment is mathematically rigorous and covers a variety of topics in finance including forward and futures contracts, the Black-Scholes model, European and American type options, free boundary problems, lookback options, interest rate models, interest rate derivatives, swaps, caps, floors, and collars. Each chapter concludes with exercises.

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