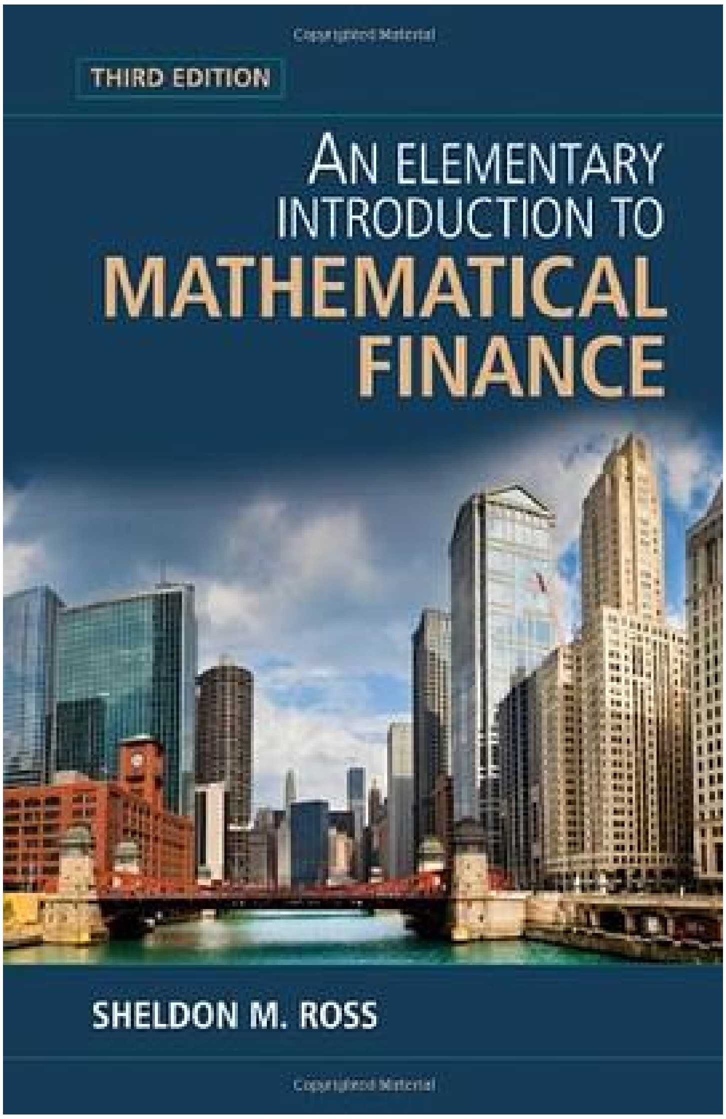
An Elementary Introduction to Mathematical Finance



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著者:Sheldon M. Ross

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This textbook on the basics of option pricing is accessible to readers with limited mathematical training. It is for both professional traders and undergraduates studying the basics of finance. Assuming no prior knowledge of probability, Sheldon M. Ross offers clear, simple explanations of arbitrage, the Black-Scholes option pricing formula, and other topics such as utility functions, optimal portfolio selections, and the capital assets pricing model. Among the many new features of this third edition are new chapters on Brownian motion and geometric Brownian motion, stochastic order relations and stochastic dynamic programming, along with expanded sets of exercises and references for all the chapters.

作者介绍:

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标签

金融

Finance

Mathematical

经济学

SPRING2012

MTH4500

评论

为了满足下本科时代的好奇心选了门金融数学，然而发现和微观理论相比，金融实在没

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书评

估计大部分人都只知道Ross其他的那些书，譬如一版再版的Introduction to Probability Models神马的。这是一本二百来页篇幅的小册子，适合初学者，大概学过点初等概统和经济学原理这样的课程就可以看了。里面有不少例子，作者还提self供了详细的解答，看着很轻松，ps，书里字号...

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