

DERIVATIVES PRICING

Frédéric Vrins

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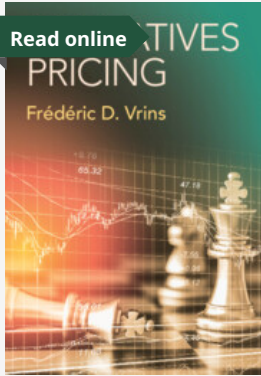
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Description

This is a masters-level overview of the mathematical concepts needed to fully grasp the art of derivatives pricing, and a must-have for anyone considering a career in quantitative finance in industry or academia.

Starting from the foundations of probability, this textbook allows students with limited technical background to build a solid knowledge of the most important principles. It offers a unique compromise between intuition and mathematics, even when discussing abstract ideas such as change of measure. Mathematical concepts are introduced...

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