



Martingale methods in financial modelling /

Musiela, Marek (1950-)

Springer, 2005

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Monografía

"This book provides a comprehensive, self-contained and up-to-date treatment of the main topics in the theory of option pricing. The first part of the text starts with discrete-time models of financial markets, including the Cox-Ross-Rubinstein binomial model. The passage from discrete- to continuous-time models, done in the Black-Scholes model setting, assumes familiarity with basic ideas and results from stochastic calculus. However, an Appendix containing all the necessary results is included." "This new edition of a well-established book, concentrating on the most pertinent and widely accepted modelling approaches, provides the reader with a text focused on the practical rather than the theoretical aspects of financial modelling."--Jacket

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