



Essentials of Stochastic Finance: Facts, Models, Theory

By Albert N. Shiryaev

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This text provides information for those dealing with stochastic calculus and pricing in the models of financial markets operating under uncertainty. It introduces the reader to the main concepts, notions and results of stochastic financial mathematics, and develops applications of these results to various kinds of calculations required in financial engineering. It also answers the requests of teachers of financial mathematics and engineering by making a bias towards probabilistic and stastical ideas and the methods of stochastic calculus in the analysis of market risks.

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Essentials of Stochastic Finance: Facts, Models, Theory By Albert N. Shiryaev Bibliography

- Rank: #2412283 in Books
- Color: Multicolor
- Brand: Brand: World Scientific Publishing Company
- Published on: 1999-04-15
- Original language: English
- Number of items: 1
- Dimensions: 9.00" h x 1.61" w x 6.28" l, 2.97 pounds
- Binding: Hardcover
- 834 pages

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