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Introduction to Mathematical Finance

Introduction to Mathematical Finance

ETHZürich,FS2020 Dr. ChristophCzichowsky Coordinator BálintGersey Introduction to Mathematical Finance Solution 8.1 Weuse I = {u,m,d} to forthese to foutcomes until time kandJ k = {u,m,d} to forthese to foutcom

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Module aims To provide an introduction to Mathematical Finance in discrete time and cover the discrete part of the actuarial syllabus. To be able to evaluate and interpret the theory of mathematical finance in discrete time and to apply theoretical concepts to construct stochastic models of financial markets.

ST339 Introduction to Mathematical Finance

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An Elementary Introduction to Mathematical Finance

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