Introduction to Probability and Statistics for Science, Engineering, and Finance

Rosenkrantz, Walter A., author

Deskripsi Lengkap: https://lib.ui.ac.id/detail?id=20420906&lokasi=lokal

Abstrak

Integrating concepts of financial engineering into traditional statistics courses, this book illustrates the role and scope of statistics and probability in various fields. It provides technical details for the derivation of various theorems, including the famous Black-Scholes option pricing formula.