

Elementary calculus of financial mathematics

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Deskripsi Lengkap: <https://lib.ui.ac.id/detail?id=20450758&lokasi=lokal>

Abstrak

Modern financial mathematics relies on the theory of random processes in time, reflecting the erratic fluctuations in financial markets. This book introduces the fascinating area of financial mathematics and its calculus in an accessible manner geared toward undergraduate students. Using little high-level mathematics, the author presents the basic methods for evaluating financial options and building financial simulations.