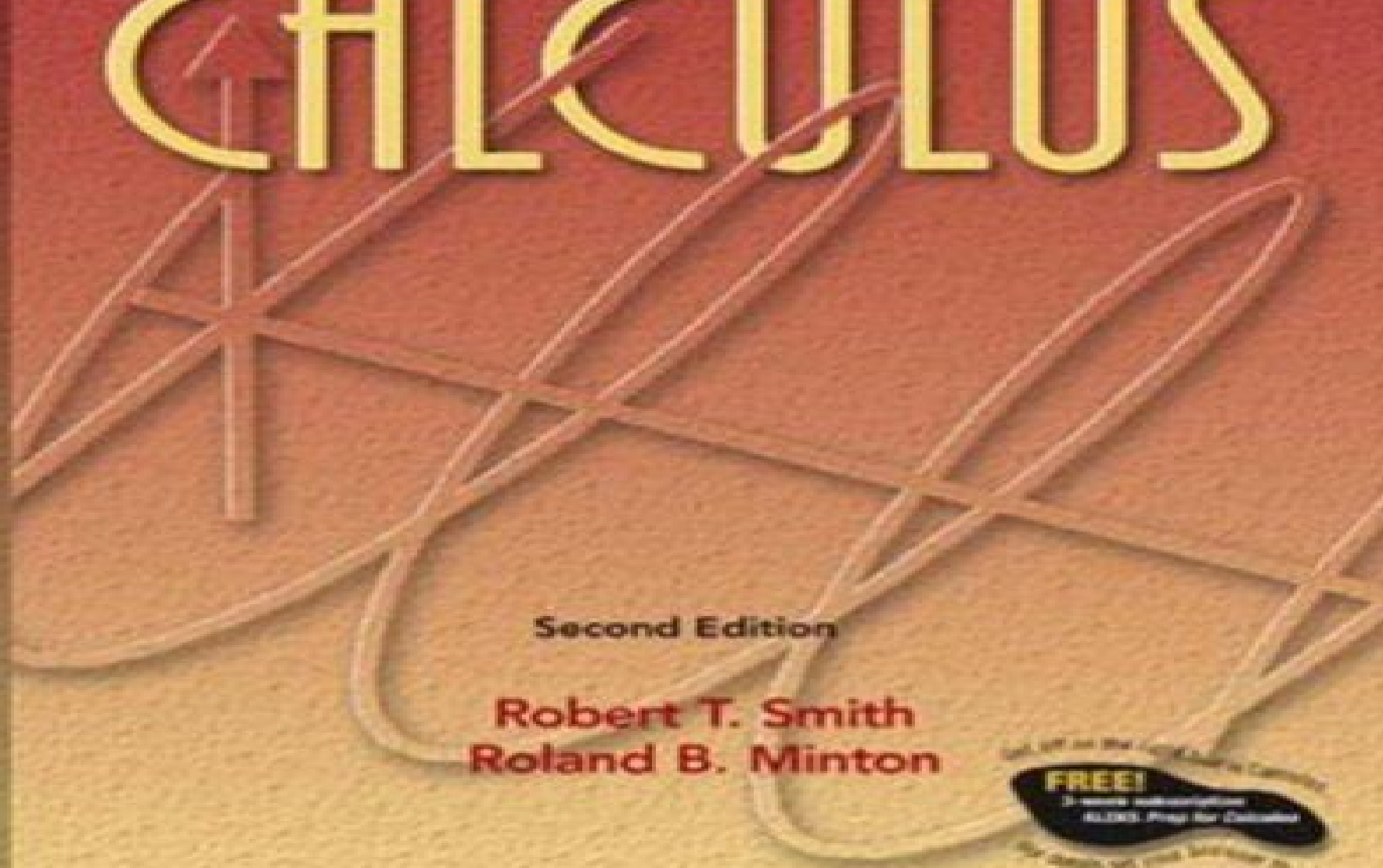


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Anyone with an interest in learning about the mathematical modeling of prices of financial derivatives such as bonds futures and options can start with this book whereby the only mathematical prerequisite is multivariable calculus The necessary theory of interest statistical stochastic and differential equations are developed in their respective chapters with the goal of making this introductory text as self contained as possible In this edition the chapters on hedging portfolios and extensions of

the Black Scholes model have been expanded The chapter on optimizing portfolios has been completely re written to focus on the development of the Capital Asset Pricing Model The binomial model due to Cox Ross Rubinstein has been enlarged into a standalone chapter illustrating the wide ranging utility of the binomial model for numerically estimating option prices There is a completely new chapter on the pricing of exotic options The appendix now features linear algebra with sufficient background material to support a more rigorous development of the Arbitrage Theorem The new edition has more than doubled the number of exercises compared to the previous edition and now contains over 700 exercises Thus students completing the book will gain a deeper understanding of the development of modern financial mathematics

Research in Collegiate Mathematics Education VII Fernando Hitt,Derek Allan Holton,Patrick W. Thompson,2010-03-05

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The Best Writing on Mathematics 2010 Mircea Pitici,2011-01-02 This anthology also includes a foreword by esteemed mathematician William Thurston and an informative introduction by Mircea Pitici Book Jacket

Biological Shape Analysis - Proceedings Of The 4th International Symposium Pete E Lestrel,2017-04-27 This volume represents an ongoing series entitled Biological Shape Analysis of which this is the 4th Edition These proceedings represent state of the art research in the field of biology broadly based that deal with the quantitative analysis of the shape of the biological form These numerical analyses include Fourier analytic methods wavelets neural networks machine vision machine learning median axis transforms spectral clustering genome wide association studies 3D surface mapping as well as more traditional morphometric approaches Studies included are drawn from research in agricultural genetics anatomy anthropology botany dentistry entomology forensics human evolution paleontology primatology to name a few The shape of forms can be considered of central importance in terms of identification comparison and classification of biological organisms These proceedings of which this is the fourth one are unique in that they deal extensively with a wide range of organisms in biology including both fauna and flora They bring together diverse practitioners from a wide variety of disciplines This represents a major departure from the current emphasis on specialization in the biological sciences It is of

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A First Course In Partial Differential Equations J Robert Buchanan, Zhoudé Shao, 2017-10-30 This textbook gives an introduction to Partial Differential Equations PDEs for any reader wishing to learn and understand the basic concepts theory and solution techniques of elementary PDEs The only prerequisite is an undergraduate course in Ordinary Differential Equations This work contains a comprehensive treatment of the standard second order linear PDEs the heat equation wave equation and Laplace's equation First order and some common nonlinear PDEs arising in the physical and life sciences with their solutions are also covered This textbook includes an introduction to Fourier series and their properties an introduction to regular Sturm Liouville boundary value problems special functions of mathematical physics a treatment of nonhomogeneous equations and boundary conditions using methods such as Duhamel's principle and an introduction to the finite difference technique for the numerical approximation of solutions All results have been rigorously justified or precise references to justifications in more advanced sources have been cited Appendices providing a background in complex analysis and linear algebra are also included for readers with limited prior exposure to those subjects The textbook includes material from which instructors could create a one or two semester course in PDEs Students may also study this material in preparation for a graduate school masters or doctoral course in PDEs

The Calculus Primer Robert J. Madison, 2008-03 Have you ever wondered How can I use basic calculus Some truly simple examples are given early in the first ten pages including the fine details that you may need

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