

# Introduction to Option Pricing Theory

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## Reviews

It in one of the best ebook. Yes, it is actually engage in, still an interesting and amazing literature. Its been developed in an exceedingly straightforward way in fact it is just following i finished reading through this book by which basically modified me, alter the way i really believe.

(Mr. Maynard Kessler PhD)

# INTRODUCTION TO OPTION PRICING THEORY



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BirkhĤuser. Hardcover. Condition: New. 268 pages. Dimensions: 9.5in. x 6.4in. x 0.7in.Since the appearance of seminal works by R. Merton, and F. Black and M. Scholes, stochastic processes have assumed an increasingly important role in the development of the mathematical theory of finance. This work examines, in some detail, that part of stochastic finance pertaining to option pricing theory. Thus the exposition is confined to areas of stochastic finance that are relevant to the theory, omitting such topics as futures and term-structure. This self-contained work begins with five introductory chapters on stochastic analysis, making it accessible to readers with little or no prior knowledge of stochastic processes or stochastic analysis. These chapters cover the essentials of Itos theory of stochastic integration, integration with respect to semimartingales, Girsanovs Theorem, and a brief introduction to stochastic differential equations. Subsequent chapters treat more specialized topics, including option pricing in discrete time, continuous time trading, arbitrage, complete markets, European options (Black and Scholes Theory), American options, Russian options, discrete approximations, and asset pricing with stochastic volatility. In several chapters, new results are presented. A unique feature of the book is its emphasis on arbitrage, in particular, the relationship between arbitrage and equivalent martingale measures (EMM), and the derivation of necessary and sufficient conditions for no arbitrage (NA). It Introduction to Option Pricing Theory is intended for students and researchers in statistics, applied mathematics, business, or economics, who have a background in measure theory and have completed probability theory at the intermediate level. The work lends itself to self-study, as well as to a one-semester course at the graduate level. This item ships from multiple locations. Your book may arrive from Roseburg,OR, La Vergne,TN. Hardcover.

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