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Arbitrage Theory in Continuous Time contains a substantial number of math equations and these are essential in the presentation of the material laid out in the book. Unfortunately, many such formulas have not been correctly converted in the digital Kindle version, either being incorrectly displayed or having big parts missing.

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The chapters cover the binomial model, a general one period model, stochastic integrals, differential equations, portfolio dynamics, arbitrage pricing, completeness and hedging, parity relations and delta hedging, the martingale approach, incomplete markets, dividends, currency derivatives, barrier options, stochastic optimal control, bonds and interest rates. short rate models, forward rate models, and LIBOR and swap market models.

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Basic Textbook for Financial Engineering

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