

An Introduction To The Mathematics Of Financial Derivatives - Salih N. Neftci

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This popular text, publishing Spring 1999 in its Second Edition, introduces the mathematics underlying the pricing of derivatives. The increase of interest in dynamic pricing models stems from their applicability to practical situations: with the freeing of exchange, interest rates, and capital controls, the market for derivative products has matured and pricing models have become more accurate. Professor Neftci's book answers the need for a resource targeting professionals, Ph.D. students, and advanced MBA students who are specifically interested in these financial products. The Second Edition is designed to make the book the main text in first year masters and Ph.D. programs for certain courses, and will continue to be an important manual for market professionals. Author: Neftci, Salih N. Publisher: Academic Press Illustration: N Language: ENG Title: An Introduction to the Mathematics of Financial Derivatives Pages: 00527 (Encrypted PDF) On Sale: 2000-05-19 SKU-13/ISBN: 9780125153928 Category: Business & Economics : Finance Category: Business & Economics : Investments & Securities - General Category: Business & Economics : Economics - General

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