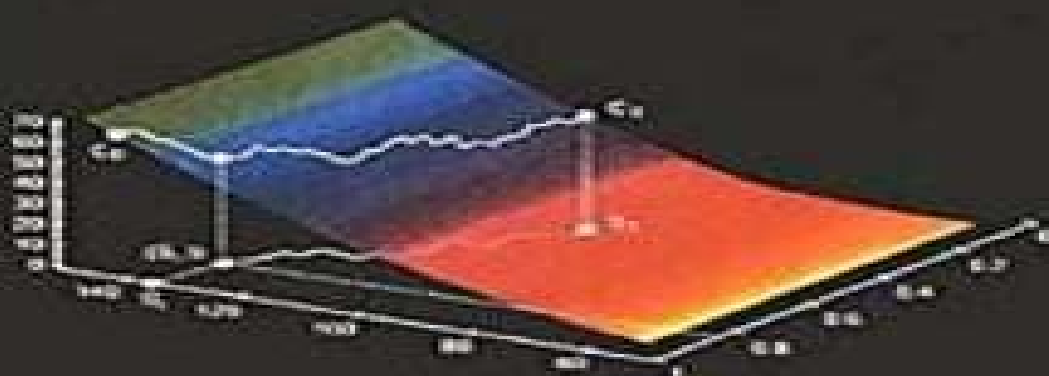


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An Introduction to the Mathematics of Financial Derivatives

Second Edition

Salih N. Neftci



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Neftci, Steven Hogan, 2000-07-01

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Neftci, 2000-05-19 A step by step explanation of the mathematical models used to price derivatives For this second edition Salih Neftci has expanded one chapter added six new ones and inserted chapter concluding exercises He does not assume that the reader has a thorough mathematical background His explanations of financial calculus seek to be simple and perceptive **Fundamentals of Futures and options markets** John Hull, Sirimon Treepongkaruna, David Colwell, Richard Heaney, David Pitt, 2013-09-12 This first Australasian edition of Hull's bestselling Fundamentals of Futures and Options Markets was adapted for the Australian market by a local team of respected academics Important local content distinguishes the Australasian edition from the US edition including the unique financial instruments commonly traded on the Australian securities and derivatives markets and their surrounding conventions In addition the inclusion of Australasian and international business examples makes this text the most relevant and useful resource available to Finance students today Hull presents an accessible and student friendly overview of the topic without the use of calculus and is ideal for those with a limited background in mathematics Packed with numerical examples and accounts of real life situations this text effectively guides students through the material while helping them prepare for the working world For undergraduate and post graduate courses in derivatives options and futures financial engineering financial mathematics and risk management

Journal of Financial Economics ,2004

Journal of Financial Intermediation ,2004

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dissertations in political economy in progress in American universities and colleges and the Hand book of the American Economic Association **Journal of Urban Economics** ,2000

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Economic Theory Karl Shell, Jess Benhabib, 2001

Principles of Financial Engineering Salih N. Neftci, 2008-12-09

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