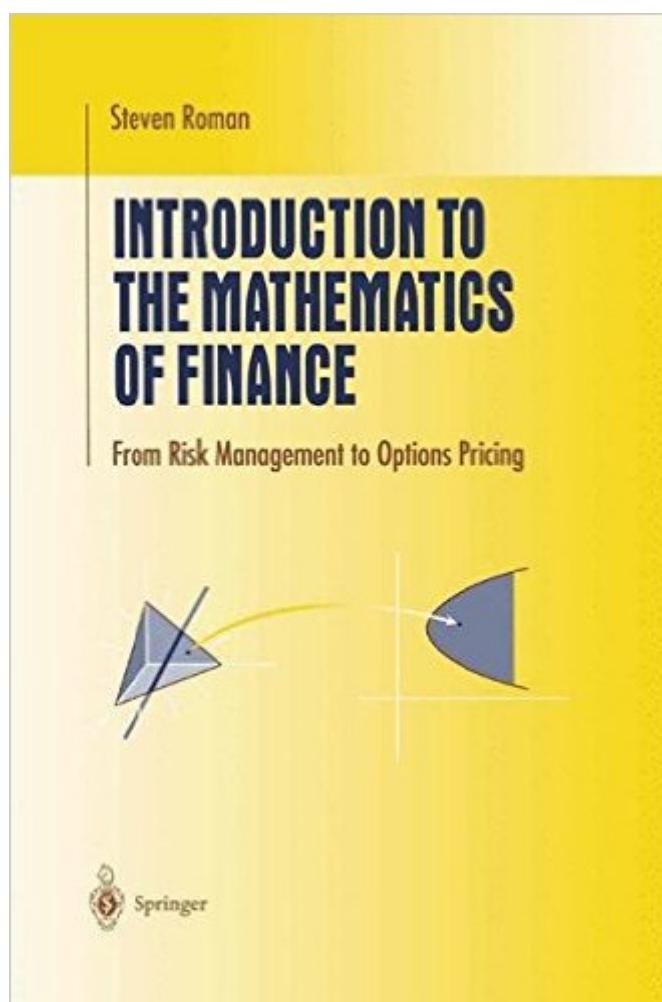


The book was found

Introduction To The Mathematics Of Finance: From Risk Management To Options Pricing (Undergraduate Texts In Mathematics)



Synopsis

An elementary introduction to probability and mathematical finance including a chapter on the Capital Asset Pricing Model (CAPM), a topic that is very popular among practitioners and economists. Dr. Roman has authored 32 books, including a number of books on mathematics, such as Coding and Information Theory, Advanced Linear Algebra, and Field Theory, published by Springer-Verlag. Â

Book Information

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Customer Reviews

I found the book appropriate for those who plan to start studying the necessary fundamentals of math for finance. Basic themes in finance, i.e. the CAPM model and portfolio optimization are presented in a very clear way to establish the fundamentals. Those interested in options valuation will find help understanding the core concepts underlying the theoretical models, something hard to find in papers. I'm satisfied with the book. Some power point presentations would be very useful for teachers.

Overall, Roman's book is a very good introduction to Finance Mathematics. It is easy to read and has many good examples. He chose not to include a discussion of Stochastic Integrals or SDEs, so his discussion of Options Pricing was as a limiting case of the CRR model.

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