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Sommario/riassunto

A practical approach to the mathematical tools needed to increase portfolio growth, learn successful trading strategies, and manage the risks associated with market fluctuation Mathematical Asset Management presents an accessible and practical introduction to financial derivatives and portfolio selection while also acting as a basis for further study in mathematical finance. Assuming a fundamental background in calculus, real analysis, and linear algebra, the book uses mathematical tools only as needed and provides comprehensive, yet concise, coverage of various topics, such as:
