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Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	pt. 1. Financial markets and financial instruments : basic concepts and strategies -- pt. 2. Pricing derivatives and their underlying assets in a discrete-time setting -- pt. 3. Option pricing in a continuous-time setting : basic models, extensions and applications -- pt. 4. Mathematical foundations of option pricing models in a continuous-time setting : basic concepts and extensions -- pt. 5. Extensions of option pricing theory to American options and interest rate instruments in a continuous-time setting : dividends, coupons and stochastic interest rates -- pt. 6. Generalization of option pricing models and stochastic volatility -- pt. 7. Option pricing models and numerical analysis -- pt. 8. Exotic derivatives.
Sommario/riassunto	Covers fundamental concepts in financial markets and asset pricing such as hedging, arbitrage, speculation in different markets, classical models for pricing of simple and complex derivatives, mathematical foundations and managing and monitoring portfolios of derivatives in real time.