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Nota di contenuto	1. Portfolio choice -- 2. The binomial model -- 3. A general discrete-time model -- 4. Brownian motion -- 5. The Black-Scholes model -- 6. Interest-rate models.
Sommario/riassunto	Portfolio Choice Introduction Utility Mean-variance analysis The Binomial Model One-period model Multi-period model A General Discrete-Time Model One-period model Multi-period model Brownian Motion Introduction Hitting-time distributions Girsanov's theorem Brownian motion as a limit Stochastic calculus The Black-Scholes Model Introduction The Black-Scholes formula Hedging and the Black-Scholes equation Path-dependent claims Dividend-paying assets Interest-Rate Models Introduction Survey of interest-rate models Gaussian random-field model Appendix A: Mathematical Preliminaries Appendix B: Solutions to the Exercises Further