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Nota di contenuto	Finance Theory and Asset Allocation; Arbitrage Pricing and Derivatives; Term-Structure Models; Algorithms for Pricing and Hedging.
Sommario/riassunto	This volume contains lectures presented at the Courant Institute's Mathematical Finance Seminar. The lectures explore the subject of quantitative analysis in financial markets. The audience consisted of academics from New York University and other universities, as well as practitioners from investment banks, hedge funds and asset- management firms.