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Sommario/riassunto	This book is entirely devoted to discrete time and provides a detailed introduction to the construction of the rigorous mathematical tools required for the evaluation of options in financial markets. Both theoretical and practical aspects are explored through multiple examples and exercises, for which complete solutions are provided. Particular attention is paid to the Cox, Ross and Rubinstein model in discrete time. The book offers a combination of mathematical teaching and numerous exercises for wide appeal. It is a useful reference for students at the master's or doctoral level who are specializing in applied mathematics or finance as well as teachers, researchers in the field of economics or actuarial science, or professionals working in the various financial sectors. Martingales and Financial Mathematics in Discrete Time is also for anyone who may be interested in a rigorous and accessible mathematical construction of the tools and concepts used in financial mathematics, or in the application of the martingale theory in finance.

