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| Sommario/riassunto | Originally published in 2000, Financial Derivatives in Theory and Practice is a complete, rigorous and readable account of the mathematics underlying derivative pricing and a guide to applying these ideas to solve real pricing problems. It is aimed at practitioners and researchers who wish to understand the latest finance literature and develop their own pricing models. The authors' combination of strong theoretical knowledge and extensive market experience make this book particularly relevant for those interested in real world applications of mathematical finance. This revised edition has be |