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Autore	Larcher Gerhard <1946->
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Nota di bibliografia

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Nota di contenuto

Basic products and interest calculations -- Derivatives and trading in derivatives, basic concepts and strategies -- Basics of derivative valuation -- The Wiener Stock Price Model and the basic principles of Black-Scholes theory.

Sommario/riassunto

This textbook offers an easily understandable introduction to the fundamental concepts of financial mathematics and financial engineering. The author presents and discusses the basic concepts of financial engineering and illustrates how to trade and to analyze financial products with numerous examples. Special attention is given to the valuation of basic financial derivatives. In the final section of the book, the author introduces the Wiener Stock Price Model and the basic principles of Black-Scholes theory. The book's aim is to introduce readers to the basic techniques of modern financial mathematics in a way that is intuitive and easy to follow, and to provide financial mathematicians with insights into practical requirements when applying financial mathematical techniques in the real world. .