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   Autore　　Pierri, Bruno

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Payoff to a Swap Price of an Option; The Forward Exchange Rate; MULTIVARIATE FUNCTIONS IN ECONOMICS AND FINANCE; Parametric Representation; Level Curves; SUMMARY; QUESTIONS; Chapter 3: Differentiation and Integration of Functions; DIFFERENTIATION; DIFFERENTIATION RULES; MAXIMUM AND MINIMUM OF A FUNCTION; MEAN VALUE THEOREM; POLYNOMIAL APPROXIMATIONS OF A FUNCTION: TAYLOR'S EXPANSION; INTEGRATION; Integration; The First Fundamental Theorem of Calculus; Second Fundamental Theorem of Calculus; Change in Variables in Indefinite Integrals; Double Integral APPLICATIONS IN FINANCE: DURATION AND CONVEXITY OF A SUKUK Duration of a Sukuk; Application of Taylor Expansion to the Convexity of Sukuk's Price; SUMMARY; QUESTIONS; Chapter 4: Partial Derivatives; DEFINITION AND COMPUTATION OF PARTIAL DERIVATIVES; The Chain Rule; Derivatives of Implicit Functions; TOTAL DIFFERENTIAL OF A FUNCTION WITH MANY VARIABLES; DIRECTIONAL DERIVATIVES; GRADIENTS; TANGENT PLANES AND NORMAL LINES; Tangent Planes; Normal Line; EXTREMA OF FUNCTIONS OF SEVERAL VARIABLES; EXTREMAL PROBLEMS WITH CONSTRAINTS; Elimination Method; Lagrange Method; SUMMARY; QUESTIONS

Chapter 5: Logarithm, Exponential, and Trigonometric Functions LOGARITHM FUNCTIONS; Logarithm Identities; Change of Base; The Natural Logarithmic Function; THE EXPONENTIAL FUNCTION; POWER SERIES OF LOGARITHMIC AND EXPONENTIAL FUNCTIONS; GENERAL EXPONENTIAL AND LOGARITHMIC FUNCTIONS; SOME APPLICATIONS OF LOGARITHM AND EXPONENTIAL FUNCTIONS IN FINANCE; Simple Compounding and Continuous Compounding of Returns; The Present Value Formula; The Normal Distribution; INTEGRATION BY PARTS; TRIGONOMETRIC FUNCTIONS; SUMMARY; QUESTIONS; Chapter 6: Linear Algebra; VECTORS; Addition of Vectors Multiplication of Vectors

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