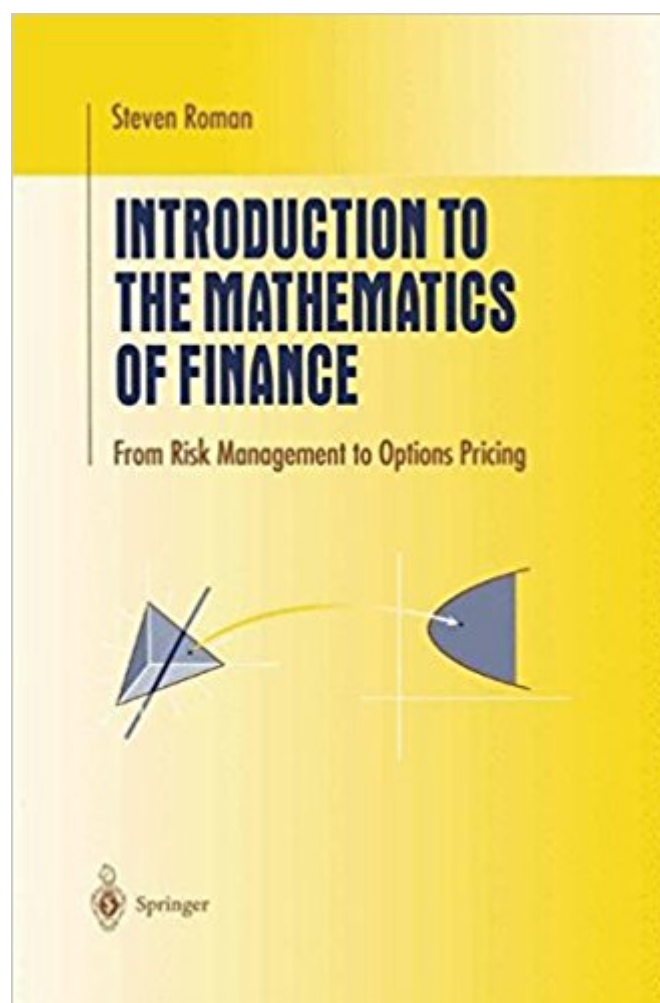


The book was found

Introduction To The Mathematics Of Finance: From Risk Management To Options Pricing (Undergraduate Texts In Mathematics)



Synopsis

An elementary introduction to probability and mathematical finance including a chapter on the Capital Asset Pricing Model (CAPM), a topic that is very popular among practitioners and economists. Dr. Roman has authored 32 books, including a number of books on mathematics, such as Coding and Information Theory, Advanced Linear Algebra, and Field Theory, published by Springer-Verlag. Â

Book Information

Series: Undergraduate Texts in Mathematics

Paperback: 356 pages

Publisher: Springer; 2004 edition (August 10, 2004)

Language: English

ISBN-10: 0387213643

ISBN-13: 978-0387213644

Product Dimensions: 6.1 x 0.8 x 9.2 inches

Shipping Weight: 1.2 pounds (View shipping rates and policies)

Average Customer Review: 4.0 out of 5 starsÂ Â See all reviewsÂ (2 customer reviews)

Best Sellers Rank: #1,537,485 in Books (See Top 100 in Books) #103 inÂ Books > Business & Money > Management & Leadership > Pricing #395 inÂ Books > Science & Math > Evolution > Game Theory #529 inÂ Books > Business & Money > Insurance > Risk Management

Customer Reviews

I found the book appropriate for those who plan to start studying the necessary fundamentals of math for finance. Basic themes in finance, i.e. the CAPM model and portfolio optimization are presented in a very clear way to establish the fundamentals. Those interested in options valuation will find help understanding the core concepts underlying the theoretical models, something hard to find in papers. I'm satisfied with the book. Some power point presentations would be very useful for teachers.

Overall, Roman's book is a very good introduction to Finance Mathematics. It is easy to read and has many good examples. He chose not to include a discussion of Stochastic Integrals or SDEs, so his discussion of Options Pricing was as a limiting case of the CRR model.

[Download to continue reading...](#)

Introduction to the Mathematics of Finance: From Risk Management to Options Pricing (Undergraduate Texts in Mathematics) Options Trading: A CherryTree Style Trading Book (Options Trading, Options Trading for Beginners, options trading guide, options trading tips, binary options trading, trading options, option strategies) Option Greeks - Options Trading Greeks Simplified And How To Use Them To Profit 'By The Numbers' (Options Trading, Options Trading Strategies, Options Trading For Beginners, Stock Options, Options) Options Trading: Strategies - Best Options Trading Strategies For High Profit & Reduced Risk (Options Trading, Options Trading For Beginner's, Options Trading Strategies Book 2) Options Trading: Strategies - Best Options Trading Strategies For High Profit & Reduced Risk (Options Trading, Options Trading For Beginner's, Options Trading Strategies) (Volume 2) Options: 3 Manuscripts Options, Options Strategies, Options Advanced (Day trading, Trading, Stocks, Options Trading) Options Trading for Beginners: How to Get Started and Make Money with Stock Options (Options Trading, Stock Options, Options Trading Strategies) Options Trading: QuickStart Guide - The Simplified Beginner's Guide to Options Trading (Options Trading, Trading Options, Options Trading for Beginners) Options Trading Successfully for Beginners: Making Money with Options in just a FEW HOURS! (Investing Basics, Investing, Stock Options, Options Trading Strategies, Options Strategies, Book 1) The Mathematics of Medical Imaging: A Beginner's Guide (Springer Undergraduate Texts in Mathematics and Technology) An Introduction to Mathematical Cryptography (Undergraduate Texts in Mathematics) Corporate Finance: Corporate Finance Guide To Understanding Corporate Finance With Strategies For Business Owners For Utilizing Corporate Finance Including ... Finance Business, Theory And Practice) Options Trading:: Simplified Options Trading Guide For Generating Profits On An Ongoing Basis (Options Trading Strategies, Investing, Day Trading, Stock Options,) Bank Valuation and Value-Based Management: Deposit and Loan Pricing, Performance Evaluation, and Risk Management (McGraw-Hill Finance & Investing) Financial Risk Management: Applications in Market, Credit, Asset and Liability Management and Firmwide Risk (Wiley Finance) Credit Risk: Pricing, Measurement, and Management (Princeton Series in Finance) Case Studies in Certified Quantitative Risk Management (CQRM): Applying Monte Carlo Risk Simulation, Strategic Real Options, Stochastic Forecasting, ... Business Intelligence, and Decision Modeling Credit Risk Management In and Out of the Financial Crisis: New Approaches to Value at Risk and Other Paradigms (Wiley Finance) Binary Options: Crash Course!: Learn How to Make Money with Binary Options Trading & Binary Options Signals - Start Investing & Wealth Building Today! Binary Options: A Complete Guide On Binary Options Trading (stock market investing, passive income online, options trading)

