Further Topics in Mathematical Finance

View Online

This module develops the ideas discussed in Introduction to Mathematical Finance. As in the former module, concepts from analysis, differential equations, probability and, to some extent, statistics are used to develop further the techniques and language of mathematical finance. The difference is that in this module these techniques are used at a more advanced level.

2 items

An elementary introduction to mathematical finance, by Ross, Sheldon M., 2011, ©2011
Book

Financial mathematics: core reading (CT1) for the 2012 Examinations, by Actuarial Profession; Faculty of Actuaries in Scotland; Institute of Actuaries (Great Britain), 2011
Book