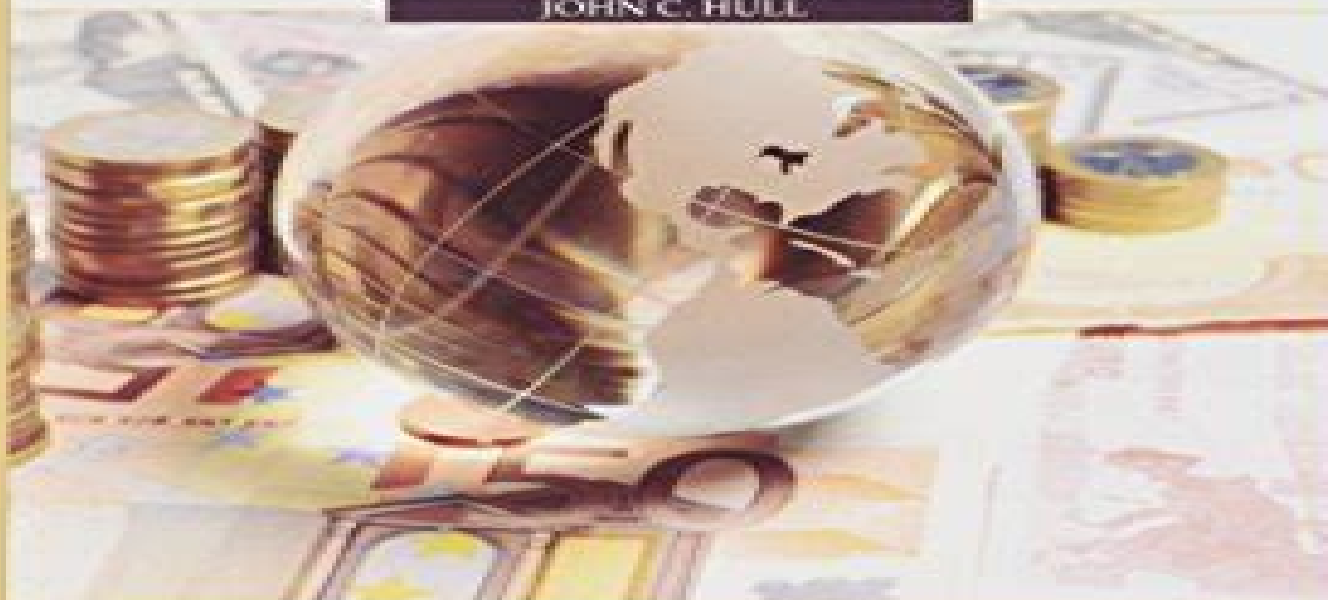


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Money and Mathematics Ralf Korn, Bernd Luderer, 2021-10-26 This book follows a conversational approach in five dozen stories that provide an insight into the colorful world of financial mathematics and financial markets in a relaxed accessible and entertaining form The authors present various topics such as returns real interest rates present values arbitrage replication options swaps the Black Scholes formula and many more The readers will learn how to discover analyze and deal with the many financial mathematical decisions the daily routine constantly demands The book covers a wide field in terms of scope and thematic diversity Numerous stories are inspired by the fields of deterministic financial mathematics option valuation portfolio optimization and actuarial mathematics The book also contains a collection of basic concepts and formulas of financial mathematics and of probability theory Thus also readers new to the subject will be provided with all the necessary information to verify the calculations

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the book emphasizes an easy to understand approach to the methods and applications of complex concepts without focusing on the underlying statistical and mathematical theories Organized into three comprehensive sections the book discusses the essential topics of the derivatives market with sections on options swaps and financial engineering concepts applied primarily but not exclusively to the futures market Providing a better understanding of how to assess risk exposure the book also includes A wide range of real world applications and examples detailing the theoretical concepts discussed throughout Numerous homework problems highlighted equations and Microsoft Office Excel modules for valuation Pedagogical elements such as solved case studies select answers to problems and key terms and concepts to aid comprehension of the presented material A companion website that contains an Instructor s Solutions Manual sample lecture PowerPoint slides and related Excel files and data sets Elementary Financial Derivatives A Guide to Trading and Valuation with Applications is an excellent introductory textbook for upper undergraduate courses in financial derivatives quantitative finance mathematical finance and financial engineering The book is also a valuable resource for practitioners in quantitative finance industry professionals who lack technical knowledge of pricing options and readers preparing for the CFA exam Jana Sacks PhD is Associate Professor in the Department of Accounting and Finance at St John Fisher College in Rochester New York A member of The American Finance Association the National Association of Corporate Directors and the International Atlantic Economic Society Dr Sack s research interests include risk management credit derivatives pricing hedging and structured finance

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beginning practitioners with an interest in financial derivatives pricing Foundations of the Pricing of Financial Derivatives is an intuitive and accessible resource that properly balances math theory and practical applications to help students develop a healthy command of a difficult subject **Student's Solutions Manual and Study Guide for Fundamentals of Futures and Options Markets** John Hull, Author Supplement, 2014 *Mathematical Formulas for Economists* Bernd Luderer, Volker Nollau, Klaus Vettters, 2013-06-29 This collection of formulas constitutes a compendium of mathematics for economics and business It contains the most important formulas statements and algorithms in this significant subfield of modern mathematics and addresses primarily students of economics or business at universities colleges and trade schools But people dealing with practical or applied problems will also find this collection to be an efficient and easy to use work of reference First the book treats mathematical symbols and constants sets and statements number systems and their arithmetic as well as fundamentals of combinatorics The chapter on sequences and series is followed by mathematics of finance the representation of functions of one and several independent variables their differential and integral calculus and by differential and difference equations In each case special emphasis is placed on applications and models in economics The chapter on linear algebra deals with matrices vectors determinants and systems of linear equations This is followed by the representation of structures and algorithms of linear programming Finally the reader finds formulas on descriptive statistics data analysis ratios inventory and time series analysis on probability theory events probabilities random variables and distributions and on inductive statistics point and interval estimates tests Some important tables complete the work

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