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applied to different financial instruments.

Quantitative Modeling of Derivative Securities

Chapter 1 Financial Derivatives Assume that the price of a stock is given, at time t , by S_t . We want to study the so called market of options or derivatives.

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Advanced Mathematical Finance Arbitrage Rating Student: contains scenes of mild algebra or calculus that may require guidance. 1. ... (Adapted from Quantitative Modeling of Derivative Securities, by M. Avellaneda and P. Laurence, Chapman and Hall, Boca Raton, 2000, Exercises 1.7.1, page 18).

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