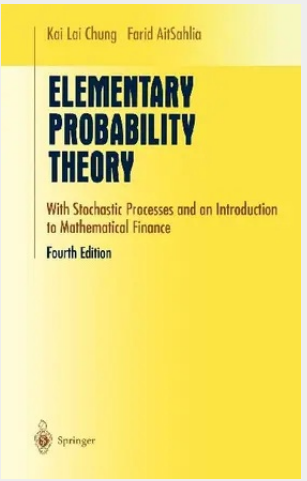
Chung / AitSahlia

Elementary Probability Theory

With Stochastic Processes and an Introduction to Mathematical Finance

In this edition two new chapters, 9 and 10, on mathematical finance are added. They are written by Dr. Farid AitSahlia, ancien eleve, who has taught such a course and worked on the research staff of several industrial and financial institutions. The new text begins with a meticulous account of the uncommon vocab ulary and syntax of the financial world; its manifold options and actions, with consequent expectations and variations, in the marketplace. These are then expounded in clear, precise mathematical terms and treated by the methods of probability developed in the earlier chapters. Numerous graded and motivated examples and exercises are supplied to illustrate the appli cability of the fundamental concepts and techniques to concrete financial problems. For the reader whose main interest is in finance, only a portion of the first eight chapters is a "prerequisite" for the study of the last two chapters. Further specific references may be scanned from the topics listed in the Index, then pursued in more detail.

This book provides an elementary introduction to probability theory and its applications. The fourth edition adds material related to mathematical finance.



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