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Quantitative Methods for Finance with Simulations I

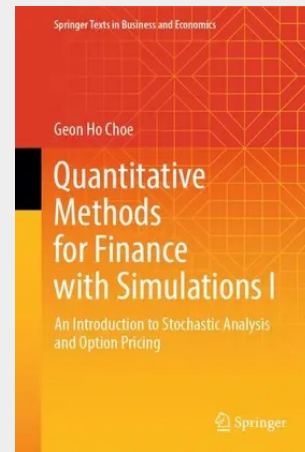
An Introduction to Stochastic Analysis and Option Pricing

This self-contained book is the first of a two-volume set providing a thorough introduction to quantitative finance, covering both theoretical and computational methods.

This volume covers stochastic analysis, option pricing theory, optimal portfolio investment, and bond pricing. Computer simulations in Matlab and Python are provided to illustrate theoretical ideas. Background in mathematics is included in the appendices and the level of familiarity with computer programming is kept to a minimum.

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