



An Introduction to the Mathematics of Financial Derivatives

Salih N. Neftci

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Using an intuitive, systematic approach to the material, this text introduces the mathematics underlying the pricing of derivatives. The interest in dynamic pricing models is increasing due to their applicability to practical situations. With the freeing of exchange, interest rates, and capital controls, the markets for derivative products has matured, and pricing models have become more accurate. **An Introduction to the Mathematics of Financial Derivatives** fills the need for a resource targeting professionals, Ph.D. students and advanced MBA students who are specifically interested in these financial products.

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