

## Option Theory with Stochastic Analysis: An Introduction to Mathematical Finance (Universitext)

Fred Espen Benth



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# **Option Theory with Stochastic Analysis: An Introduction to Mathematical Finance (Universitext)**

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This is a very basic and accessible introduction to option pricing, invoking a minimum of stochastic analysis and requiring only basic mathematical skills. It covers the theory essential to the statistical modeling of stocks, pricing of derivatives with martingale theory, and computational finance including both finite-difference and Monte Carlo methods.

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