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Sinopsis

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This important book provides information necessary for those dealing with stochastic calculus and pricing in the models of financial markets operating under uncertainty; introduces the reader to the main concepts, notions and results of stochastic financial mathematics; and develops applications of these results to various kinds of calculations required in financial engineering. It also answers the requests of teachers of financial mathematics and engineering by making a bias towards probabilistic and statistical ideas and the methods of stochastic calculus in the analysis of market risks.