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Springer

Continuous Time Finance, Spring 2019 NYU Courant Institute ...

7 Arbitrage Pricing 9 8 Completeness
and Hedging 15 9 Parity Relations and
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From standard theory we have
 $\Pi(t) = F(t, S(t))$, where F solves the Black-
Scholes equation. Using It^o we obtain
 $d\Pi(t) = \frac{\partial F}{\partial t} + rS(t) \frac{\partial F}{\partial s} + \frac{1}{2} \sigma^2 S^2(t) \frac{\partial^2 F}{\partial s^2} dt$

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Arbitrage Theory in Continuous Time His background is in probability theory and he was formerly at the Mathematics Department of the Royal Institute of Technology in Stockholm. The sell-side perspective Q: A huge plus side of the book is to describe strategy before writing down all the proofs. EM34B BASIC PDF

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