



Stochastic Calculus for Finance I: The Binomial Asset Pricing Model (Springer Finance) (v. 1)

Steven Shreve

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Developed for the professional Master's program in Computational Finance at Carnegie Mellon, the leading financial engineering program in the U.S.

Has been tested in the classroom and revised over a period of several years

Exercises conclude every chapter; some of these extend the theory while others are drawn from practical problems in quantitative finance

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