



Risk-Neutral Valuation: Pricing and Hedging of Financial Derivatives, 2nd Ed.

By Nicholas H. Bingham, Rüdiger Kiesel

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This second edition - completely up to date with new exercises - provides a comprehensive and self-contained treatment of the probabilistic theory behind the risk-neutral valuation principle and its application to the pricing and hedging of financial derivatives. On the probabilistic side, both discrete- and continuous-time stochastic processes are treated, with special emphasis on martingale theory, stochastic integration and change-of-measure techniques. Based on firm probabilistic foundations, general properties of discrete- and continuous-time financial market models are discussed.

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Editorial Review

Review

Authors of financial engineering texts face a quandary: how technical to make a book? It is easy to alienate readers by being too technical, but it is just as easy to write a fluff book that communicates nothing of substance. With this book, authors Bingham and Kiesel have got the balance just right... It is mathematically rigorous but with a practical, reader-oriented focus. Results are expressed formally as mathematical theorems, but the authors skip most proofs. The narrative moves along at a nice clip so you never get bogged down in minutia... Who is the book for? Almost anyone who has a strong background in maths and wants a command of financial engineering theory. www.riskbook.com

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