

Introduction to Futures & Options



Options An Introduction

Alvin Saunders Johnson



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Introduction to Option Pricing Theory Gopinath Kallianpur, Rajeeva L. Karandikar, 2012-12-06 Since the appearance of seminal works by R Merton and F Black and M Scholes stochastic processes have assumed an increasingly important role in the development of the mathematical theory of finance This work examines in some detail that part of stochastic finance pertaining to option pricing theory Thus the exposition is confined to areas of stochastic finance that are relevant to the theory omitting such topics as futures and term structure This self contained work begins with five introductory chapters on stochastic analysis making it accessible to readers with little or no prior knowledge of stochastic processes or stochastic analysis These chapters cover the essentials of Ito s theory of stochastic integration integration with respect to semimartingales Girsanov s Theorem and a brief introduction to stochastic differential equations Subsequent chapters treat more specialized topics including option pricing in discrete time continuous time trading arbitrage complete markets European options Black and Scholes Theory American options Russian options discrete approximations and asset pricing with stochastic volatility In several chapters new results are presented A unique feature of the book is its emphasis on arbitrage in particular the relationship between arbitrage and equivalent martingale measures EMM and the derivation of necessary and sufficient conditions for no arbitrage NA it Introduction to Option Pricing Theory is intended for students and researchers in statistics applied mathematics business or economics who have a background in measure theory and have completed probability theory at the intermediate level

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What are My Options? Carlos Ariel Tenenbaum, 2024-01-03. Unlock the world of options trading and take control of your financial future with this comprehensive guide. Equip yourself with the knowledge and discipline to succeed in options trading.

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