



Mathematics of Finance



Mathematics Of Finance With Canadian Applications

Anatoli? Vital?evich Svishchuk

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The book considers content on the pricing of variance and volatility swaps and option pricing formula for mean reverting models in energy markets Some topics such as forward and futures in energy markets priced by multi factor Levy models and generalization of Black 76 formula with Markov modulated volatility are part of the book as well and it includes many numerical examples such as S P60 Canada Index S P500 Index and AECO Natural Gas Index

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