

# Introduction to Futures & Options



# Options An Introduction

**James Andrew Strahan, L. B. Tillard**



## **Options An Introduction:**

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 The work lends itself to self study as well as to a one semester course at the graduate level

**An Introduction to Exotic Option Pricing** Peter Buchen, 2012-02-03 In an easy to understand nontechnical yet mathematically elegant manner An Introduction to Exotic Option Pricing shows how to price exotic options including complex ones without performing complicated integrations or formally solving partial differential equations PDEs The author incorporates much of his own unpublished work including ideas

An Introduction to Algorithmic Finance, Algorithmic Trading and Blockchain Satya Chakravarty, Palash Sarkar, 2020-08-20 The purpose of the book is to provide a broad based accessible introduction to three of the presently most important areas of computational finance namely option pricing algorithmic trading and blockchain This will provide a basic understanding required for a career in the finance industry and for doing more specialised courses in finance

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