MATH 430. MATHEMATICAL FINANCE.

Credits: 3

Offered by: Mathematics and Statistics (Faculty of Science)

This course is not offered this catalogue year.

Description

Introduction to concepts of price and hedge derivative securities. The following concepts will be studied in both concrete and continuous time: filtrations, martingales, the change of measure technique, hedging, pricing, absence of arbitrage opportunities and the Fundamental Theorem of Asset Pricing.

• Prerequisite(s): MATH 243 or MATH 255, and MATH 323 or MATH 356, and MATH 133 or equivalent.

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