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16. Portfolio Management **1.**

**Introduction, Financial Terms
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**131A. Lecture 1. Probability 5.
Stochastic Processes I** *Math*

176. Math of Finance. Lecture 01.

Martingales Brownian motion #1
(basic properties) (SP 3.1)

Stochastic Processes - Definition
and Notation Black Scholes

Option Pricing Model and Ito

Calculus: The Concepts Behind

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Calculus by Kamil Zajac Ito

Integral-I

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Stochastic Processes and the
Mathematics of Finance Jonathan
Block April 1, 2008. 2 Information
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Telephone: 215-898-8468 Office
Hours: Tuesday 1:30-2:30,
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References: 1. Financial Calculus, an introduction to derivative pricing, by Martin Baxter and Andrew Rennie. 2 ...

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By Thomas Mikosch Elementary Stochastic Calculus With Finance in View (Advanced Series on Statistical Science & Applied Probability) Hardcover - November 14, 1999
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In quantitative finance, the theory

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is known as Ito Calculus. The main use of stochastic calculus in finance is through modeling the random motion of an asset price in the Black-Scholes model. The physical process of Brownian motion (in particular, a geometric Brownian motion) is used as a model of asset prices, via the Weiner Process .

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Elementary Stochastic Calculus with Finance in View (World Scientific Singapore 1998). See www.amazon.com. or www.worldscientific.com. Levy Processes - Theory and Applications (jointly edited with O.E. Barndorff-Nielsen and S.I. Resnick).

Homepage Thomas Mikosch
Elementary Stochastic Calculus:
Ch. 1,Sec.3; Ch. 4, Sec. 1. The purpose of this section is to get some feeling for the distributional and pathwise properties of Brownian motion. If you want to start with Chapter 2 on stochastic calculus as soon as possible, you can easily skip this section and

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Homework: Mikosch, T. (1998).

Elementary Stochastic ...

The rest of the book deals with the stochastic integrals, SDEs and finally some applications of stochastic calculus in finance.

Most of the important concepts are boxed, which provides a nice reference for later use. The discussion is elegant and intuitive. There is no formal presentation of the concepts in a theorem-proof style.

Elementary Stochastic Calculus:
With Finance in View ...

Stochastic modeling is a form of financial model that is used to help make investment decisions. This type of modeling forecasts

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the probability of various outcomes under different conditions ...

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