



An Elementary Introduction to Mathematical Finance

By Sheldon M. Ross

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This textbook on the basics of option pricing is accessible to readers with limited mathematical training. It is for both professional traders and undergraduates studying the basics of finance. Assuming no prior knowledge of probability, Sheldon M. Ross offers clear, simple explanations of arbitrage, the Black-Scholes option pricing formula, and other topics such as utility functions, optimal portfolio selections, and the capital assets pricing model. Among the many new features of this third edition are new chapters on Brownian motion and geometric Brownian motion, stochastic order relations, and stochastic dynamic programming, along with expanded sets of exercises and references for all the chapters.

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About the Author

Sheldon M. Ross is the Epstein Chair Professor at the Department of Industrial and Systems Engineering, University of Southern California. He received his Ph.D. in statistics at Stanford University in 1968 and was formerly a Professor at the University of California, Berkeley, from 1976 until 2004. He has published more than 100 articles and a variety of textbooks in the areas of statistics and applied probability, including Topics in Finite and Discrete Mathematics (2000), Introduction to Probability and Statistics for Engineers and Scientists, 4th edition (2009), A First Course in Probability, 8th edition (2009), and Introduction to Probability Models, 10th edition (2009), among others. Dr Ross serves as the editor for Probability in the Engineering and Informational Sciences.

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