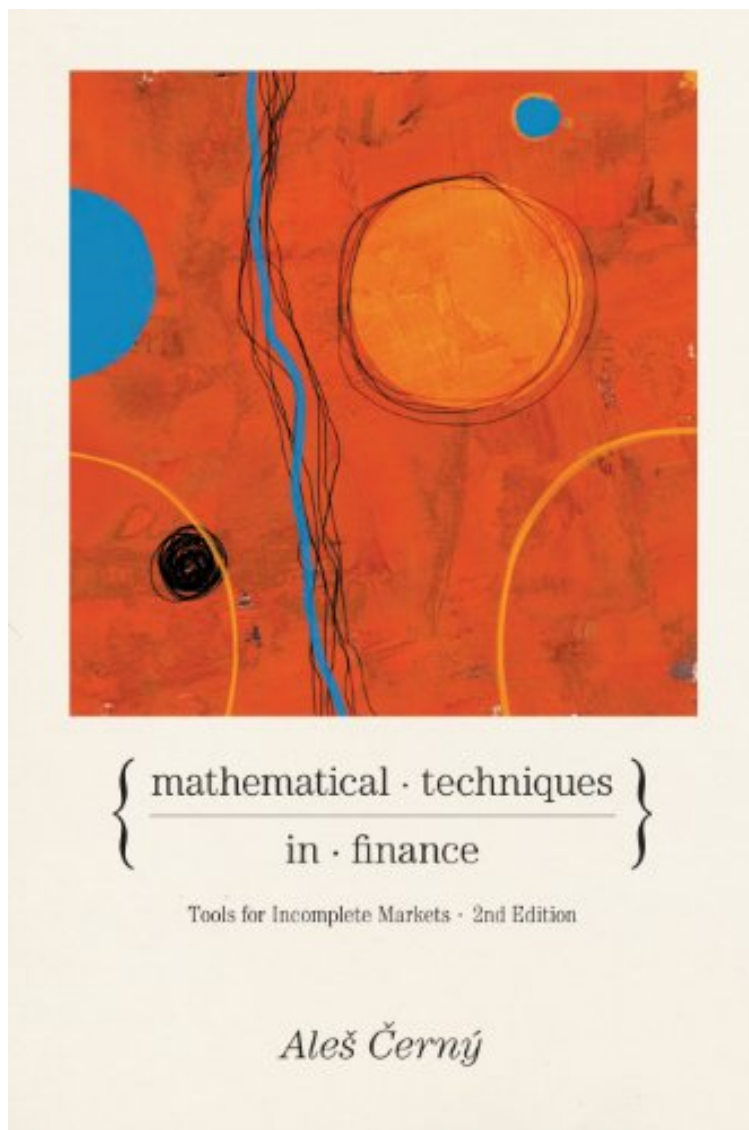


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# Mathematical Techniques in Finance: Tools for Incomplete Markets, Second Edition



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Ales Cern mixes tools from calculus, linear algebra, probability theory, numerical mathematics, and programming to analyze in an accessible way some of the most intriguing problems in financial economics.

The textbook is the perfect hands-on introduction to asset pricing, optimal portfolio selection, risk measurement, and investment evaluation. The new edition includes the most recent research in the area of incomplete markets and unhedgeable risks, adds a chapter on finite difference methods, and thoroughly updates all bibliographic references. Eighty figures, over seventy examples, twenty-five simple ready-to-run computer programs, and several spreadsheets enhance the learning experience. All computer codes have been rewritten using MATLAB and online supplementary materials have been completely updated. A standard textbook for graduate finance courses

Introduction to asset pricing, portfolio selection, risk measurement, and investment evaluation

Detailed examples and MATLAB codes integrated throughout the text

Exercises and summaries of main points conclude each chapter

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