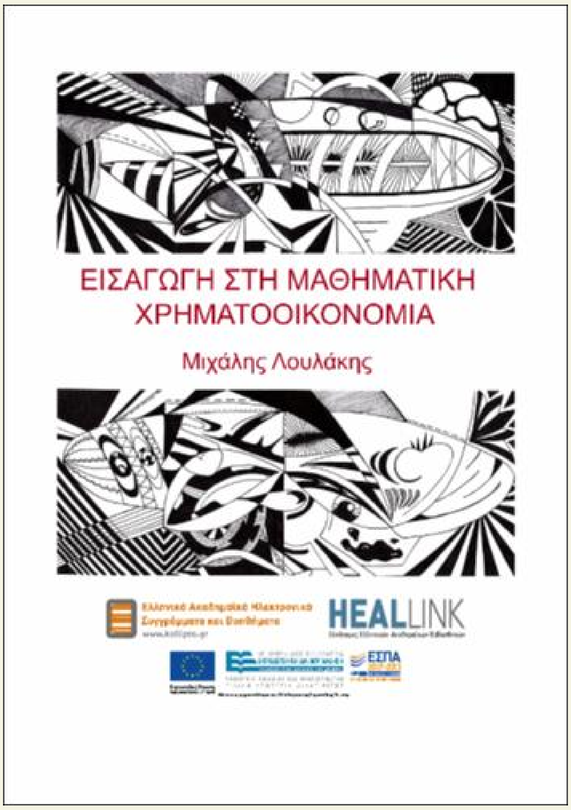

METADATA

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Abstract

This book serves as an introduction to mathematical finance. The main subject of the course is the theory of pricing and hedging financial derivatives. The subject is initially developed in models of single-period, then in discrete multi-period models (binomial model), while the Black & Scholes model is obtained as the limit when the number of periods N goes to infinity and the duration of periods is T/N.

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