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the origin of this book can be traced to courses on financial mathemat ics taught by us at the university of new south wales in sydney warsaw university of technology politechnika warszawska and institut national polytechnique de grenoble our initial aim was to write a short text around the material used in two one semester graduate courses attended by students with diverse disciplinary backgrounds mathematics physics computer sci ence engineering economics and commerce the anticipated diversity of potential readers explains the somewhat unusual way in which the book is written it starts at a very elementary mathematical level and does not as sume any prior knowledge of financial markets later it develops into a text which requires some familiarity with concepts of stochastic calculus the basic relevant notions and results are collected in the appendix over time what was meant to be a short text acquired a life of its own and started to grow the final version can be used as a textbook for three one semester courses one at undergraduate level the other two as graduate courses the first part of the book deals with the more classical concepts and results of arbitrage pricing theory developed over the last thirty years and currently widely applied in financial markets the second part devoted to interest rate modelling is more

subjective and thus less standard a concise survey of short term interest rate models is presented however the special emphasis is put on recently developed models built upon market interest rates

martingale methods in statistics provides a unique introduction to statistics of stochastic processes written with the author s strong desire to present what is not available in other textbooks while the author chooses to omit the well known proofs of some of fundamental theorems in martingale theory by making clear citations instead the author does his best to describe some intuitive interpretations or concrete usages of such theorems on the other hand the exposition of relatively new theorems in asymptotic statistics is presented in a completely self contained way some simple easy to understand proofs of martingale central limit theorems are included the potential readers include those who hope to build up mathematical bases to deal with high frequency data in mathematical finance and those who hope to learn the theoretical background for cox s regression model in survival analysis a highlight of the monograph is chapters 8 10 dealing with z estimators and related topics such as the asymptotic representation of z estimators the theory of asymptotically optimal inference based on the lan concept and the unified approach to the change point problems via z process method some new inequalities for maxima of finitely many martingales are presented in the appendix readers will find many tips for solving concrete problems in modern statistics of stochastic processes as well as in more fundamental models such as i i d and markov chain models

a new edition of a successful well established book that provides the reader with a text focused on practical rather than theoretical aspects of financial modelling includes a new chapter devoted to volatility risk the theme of stochastic volatility reappears systematically and has been revised fundamentally presenting a much more detailed analyses of interest rate models

this book offers an introduction to the mathematical probabilistic and numerical methods used in the modern theory of option pricing the text is designed for readers with a basic mathematical background the first part

contains a presentation of the arbitrage theory in discrete time in the second part the theories of stochastic calculus and parabolic pdes are developed in detail and the classical arbitrage theory is analyzed in a markovian setting by means of of pdes techniques after the martingale representation theorems and the girsanov theory have been presented arbitrage pricing is revisited in the martingale theory optics general tools from pde and martingale theories are also used in the analysis of volatility modeling the book also contains an introduction to lévy processes and malliavin calculus the last part is devoted to the description of the numerical methods used in option pricing monte carlo binomial trees finite differences and fourier transform

the martingale treatment of stochastic control problems is based on the idea that the correct formulation of bellman s principle of optimality for stochastic minimization problems is in terms of a submartingale inequality the value function of dynamic programming is always a submartingale and is a martingale under a particular control strategy if and only if that strategy is optimal local conditions for optimality in the form of a minimum principle can be obtained by applying meyer s submartingale decomposition along with martingale representation theorems conditions for existence of an optimal strategy can also be stated this paper gives an introduction to these methods and a survey of the results that have been obtained so far as well as an indication of some shortcomings in the theory and open problems the martingale approach to some related problems optimal stopping impulse control and stochastic differential games will also be outlined

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