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in allocation and time, taking into account uncertainty. 2.Louis Bachelier's 1900 math dissertation on the theory of speculation in the Paris markets marks the twin births of both the continuous time mathematics of stochastic processes and the continuous time economics of option pricing.

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Applications An important application of stochastic calculus is in mathematical finance, in which asset prices are often assumed to follow stochastic differential equations. In the Black-Scholes model, prices are assumed to follow geometric Brownian motion.

## **Stochastic calculus - Wikipedia**

(ii) The stochastic maximum principle and its associated backward stochastic differential equation (BSDE). The two methods are illustrated by application to the classical portfolio optimization problem in finance. A second application is the problem of risk minimization in a financial market. Using a dual representation of risk, we arrive at a stochastic

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focuses on applications and modeling, often by help of stochastic asset models ( see: Quantitative analyst ), while the former focuses, in addition to analysis, on building tools of implementation for the models.

### **Mathematical finance - Wikipedia**

Financial Mathematics Book Review: The book is an extraordinarily intelligent work of Loannis about mathematical finance. He mainly targets the mathematically sounded crowd that knows probability and stochastic concepts but is not familiar with its application in finance.

### **Financial Mathematics Books | Top 10 Best Financial ...**

Another audience will be advanced students studying financial engineering or mathematical finance. This book is foundational required reading in most of the French DEA programs dealing with stochastic applications to finance.

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## **Amazon.com: Methods of Mathematical Finance (Stochastic ...**

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1. Most books on stochastic processes have a variety of applications, while this book concentrates on financial instruments for the management of risk as motivations for the detailed study of mathematical modeling with stochastic processes. The emphasis is on the modeling process, not the financial instruments.

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