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Stochastic Calculus for Finance II:
Continuous-Time Models by Steven
Shreve July 2011 These are corrections
to the 2008 printing. Page XIX, line 2.
Insert the word "and" between "finance"
and "is essential." Page XIX, line 5.
Change Early Exercise to American
Derivative Securities. Page 15, lines 1-2.
Change the text to

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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

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His textbook Stochastic Calculus for Finance is used by numerous graduate programs in quantitative finance. The book was voted "Best New Book in Quantitative Finance" in 2004 by

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members of Wilmott website, and has been highly praised by scholars in the field. Shreve is a Fellow of the Institute of Mathematical Statistics.

Steven E. Shreve - Wikipedia

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Options and Structured Products (10-13)

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Contents and Introduction, i-17.

Nicolas Privault - NTU

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excellent introduction for anyone
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