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The subject of financial mathematics includes option pricing and portfolio optimization, stochastic integration, rigorous methods due to Ito and Feynman-Kac, Monte-Carlo simulation, among others. The prerequisite include a little measure theory, differential equations, and functional analysis.

CHAPTER 5 OPTION PRICING THEORY AND MODELS ... Option pricing theory has made vast strides since 1972, when Black and Scholes published their path-breaking paper providing a model for valuing dividend-protected European options. Black and Scholes used a "replicating portfolio" -- a portfolio composed of the underlying asset and the risk ...

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option pricing (in particular the Black-Scholes formula and corresponding variants) and portfolio optimization (determination of optimal investment strategies). Further, a separate chapter deals with exotic options and numerical methods.

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various optimization criteria and risk constraints including, but not limited to, Markowitz's mean-variance optimization and Merton's utility maximization. The following is a tentative sequence of topics: Review of concepts in probability Review of mean-variance optimization Multiperiod discrete time trading strategies

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