



Financial Derivatives Modeling

Christian Ekstrand

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This book gives a comprehensive introduction to the modeling of financial derivatives, covering all major asset classes (equities, commodities, interest rates and foreign exchange) and stretching from Black and Scholes' lognormal modeling to current-day research on skew and smile models. The intended reader has a solid mathematical background and is a graduate/final-year undergraduate student specializing in Mathematical Finance, or works at a financial institution such as an investment bank or a hedge fund.

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