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Introduction (Chapter 1) - Financial Calculus

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The website of Financial Calculus: an introduction to derivative pricing. This book has been written by Martin Baxter and Andrew Rennie, and is published by Cambridge University Press. The site contains features, errata, additional bonus text plus information about the authors and the book, which is now also available in Japanese and Hungarian.

Financial Calculus

This book is an introduction to financial engineering from the standpoint of martingales, and assumes the reader knows only elementary calculus and probability theory. After giving a motivating example entitled "the parable of the bookmaker" the authors clarify in the introduction the difference between pricing derivatives by expected value versus using the concept of arbitrage.

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"Options, Futures and Other Derivatives", Hull and/or "Financial Calculus: An Introduction to Derivative Pricing", Baxter & Rennie. Either of these books individually would represent a good grounding in the mathematics underlying derivative pricing.

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Financial Calculus (Martin Baxter, Andrew Rennie) - review

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This is the most intuitive and concise introduction to asset pricing via equivalent martingale measures that I've yet encountered. The real value of this book lies in how successfully it motivates each of the pieces of theoretical machinery used in risk-neutral asset pricing: equivalent martingale measures, Ito Calculus, and so on.

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