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Undergraduate Introduction To Financial Mathematics, An (Second Edition) J Robert Buchanan, 2008-09-29 This textbook provides an introduction to financial mathematics and financial engineering for undergraduate students who have completed a three or four semester sequence of calculus courses It introduces the Theory of Interest discrete and continuous random variables and probability stochastic processes linear programming the Fundamental Theorem of Finance option pricing hedging and portfolio optimization The reader progresses from a solid grounding in multi variable calculus through a derivation of the Black Scholes equation its solution properties and applications

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integrating technology and thought provoking exercises Some minor changes have been made in the order of topics to reflect shifts in the importance of certain applications in engineering and science An early introduction to logarithms exponentials and the trigonometric functions is also given Wherever practical concepts are developed from graphical numerical and algebraic perspectives the Rule of Three to give students a full understanding of calculus The text strongly emphasises problem solving and presents realistic applications as well as open ended problems

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