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Undergraduate Introduction To Financial Mathematics, An (Third Edition) J Robert Buchanan, 2012-07-13 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. This third edition expands on the second by including a new chapter on the extensions of the Black-Scholes model of option pricing and a greater number of exercises at the end of each chapter. More background material and exercises added with solutions provided to the other chapters allowing the textbook to better stand alone as an introduction to financial mathematics. The reader progresses from a solid grounding in multivariable calculus through a derivation of the Black-Scholes equation, its solution, properties and applications. The text attempts to be as self-contained as possible without relying on advanced mathematical and statistical topics. The material presented in this book will adequately prepare the reader for graduate level study in mathematical finance.

A First Course In Partial Differential Equations J Robert Buchanan, Zhouda Shao, 2017-10-30 This textbook gives an introduction to Partial Differential Equations (PDEs) for any reader wishing to learn and understand the basic concepts, theory and solution techniques of elementary PDEs. The only prerequisite is an undergraduate course in Ordinary Differential Equations. This work contains a comprehensive treatment of the standard second order linear PDEs: the heat equation, wave equation and Laplace's equation. First order and some common nonlinear PDEs arising in the physical and life sciences with their solutions are also covered. This textbook includes an introduction to Fourier series and their properties, an introduction to regular Sturm-Liouville boundary value problems, special functions of mathematical physics, a treatment of nonhomogeneous equations and boundary conditions using methods such as Duhamel's principle and an introduction to the finite difference technique for the numerical approximation of solutions. All results have been rigorously justified or precise references to justifications in more advanced sources have been cited. Appendices providing a background in complex analysis and linear algebra are also included for readers with limited prior exposure to those subjects. The textbook includes material from which instructors could create a one or two semester course in PDEs. Students may also study this material in preparation for a graduate school masters or doctoral course in PDEs.

EBOOK: Calculus: Early Transcendental Functions Robert T Smith, Roland Minton, 2011-02-16 Students who have used Smith Minton's Calculus say it was easier to read than any other math book they've used. That testimony underscores the success of the authors' approach which combines the best elements of reform with the most reliable aspects of mainstream calculus teaching, resulting in a motivating, challenging book. Smith Minton also provide exceptional, reality-based applications that appeal to students' interests and demonstrate the elegance of math in the world around us. New features include: A new organization placing all transcendental functions early in the book and

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Undergraduate Introduction To Financial Mathematics, An (Fourth Edition) J Robert Buchanan, 2022-10-25 Anyone with an interest in learning about the mathematical modeling of prices of financial derivatives such as bonds futures and options can start with this book whereby the only mathematical prerequisite is multivariable calculus The necessary theory of interest statistical stochastic and differential equations are developed in their respective chapters with the goal of making this introductory text as self contained as possible In this edition the chapters on hedging portfolios and extensions of the Black Scholes model have been expanded The chapter on optimizing portfolios has been completely re written to focus on the development of the Capital Asset Pricing Model The binomial model due to Cox Ross Rubinstein has been enlarged into a standalone chapter illustrating the wide ranging utility of the binomial model for numerically estimating option prices There is a completely new chapter on the pricing of exotic options The appendix now features linear algebra with sufficient background material to support a more rigorous development of the Arbitrage Theorem The new edition has more than doubled the number of exercises compared to the previous edition and now contains over 700 exercises Thus students completing the book will gain a deeper understanding of the development of modern financial mathematics

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

Discovering Calculus with the TI-81 and the TI-85 Robert Thomas Smith, Roland B. Minton, 1993 Focusing on how the TI 81 and the TI 85 two graphing calculators are

designed to aid in the understanding of calculus this book concentrates on the discovery of relationships and experimenting rather than on computational details Differences between the two calculators are pointed out where appropriate as the TI 85 is newer and developed especially for the calculus audience By not emphasizing button pushing but concepts and the application of those concepts a simple programme is built to improve skills In addition many programming notes are included throughout

Calculus, Single Variable Robert Thomas Smith, Roland B. Minton, 2007-02-01 Students who have used Smith Minton's *Calculus* say it is easier to read than any other math book they've used Smith Minton wrote the book for the students who will use it in a language that they understand and with the expectation that their backgrounds may have gaps Smith Minton provide exceptional reality based applications that appeal to students interests and demonstrate the elegance of math in the world around us Features new to the third edition include Many new exercises and examples for a total of 7 000 exercises and 1000 examples throughout the book provide a careful balance of routine intermediate and challenging exercises New exploratory exercises in every section that challenge students to make connections to previous introduced material New commentaries Beyond Formulas that encourage students to think mathematically beyond the procedures they learn New counterpoints to the historical notes Today in Mathematics stress the contemporary dynamism of mathematical research and applications connecting past contributions to the present An enhanced discussion of differential equations and additional applications of vector calculus Exceptional Media Resources Within MathZone instructors and students have access to a series of unique Conceptual Videos that help students understand key Calculus concepts that are among the most difficult to comprehend Interactive Applets that help students master concepts and procedures algorithmically generated exercises and e Professor animations

Discovering Calculus with the HP-28 and the HP-48 Robert Thomas Smith, Roland B. Minton, 1992 This supplementary text for the standard calculus course focuses on how the HP 28S and the HP 48SX 2 graphing supercalculators will aid in improving students understanding of calculus The calculators are capable of rapid production of graphics and calculations so classes that have access to the machines will save valuable time on graphing and calculations With supercalculators such as the HP 28S and the HP 48SX students can focus on true Calculus concepts rather than on computational details

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Calculus Robert Smith, Jr., Roland Minton, 2001-01-16 The debate engendered by the calculus reform movement has had a significant impact on textbooks In response to many of the questions and concerns surrounding this debate the authors have written a modern calculus book for students majoring in mathematics physics chemistry engineering and related fields It is aimed at the average student who does not already know the subject whose background is weak in some areas and who needs motivation to study calculus A relatively standard order of

presentation is used 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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