

# AN INTRODUCTION TO THE MATHEMATICS OF FINANCE DOC%0A

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2 AN INTRODUCTION TO FINANCIAL MATHEMATICS Example 1 Use Appendix 3 to find the future value of \$1, and hence calculate how much \$10 000 invested at 12 per cent per annum compounded annually will amount to in ten years.

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An Introduction to Mathematical Finance SAMSI/CRSC Undergraduate Workshop May 30, 2006. Mathematical Finance Mathematical Finance is the study of the mathematical models of financial markets. Types of Financial Markets: Stock Markets Bond Markets Currency Markets Commodity Markets Futures and Options Markets. Fields Mathematical Finance lies at the intersection of Applied Probability Partial

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The Basics of Financial Mathematics Spring 2003 Richard F. Bass Department of Mathematics University of Connecticut These notes are c 2003 by Richard Bass.

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