FINANCIAL DERIVATIVES AND STOCHASTIC ANALYSIS (CTH[$tma285$]**&GU**[$MMA710$])

Period 2, autumn 2008

The course "Financial Derivatives and Stochastic Analysis" gives an introduction to stochastic calculus and the pricing and hedging of financial derivatives. The presentation follows appropriate chapters from the S. Shreve book Stochastic Calculus for Finance II. Continuous-Time Models, Springer 2004, which can be purchased at Cremona.

The course will start Tuesday, October 28 at 13^{15} in room MVH12, Matematiska vetenskaper, Chalmers tekniska högskola and Göteborgs universitet.

In a few weeks you will get more information about the course on the homepages.

Welcome to Financial Derivatives and Stochastic Analysis!

Göteborg September 23, 2008
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