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is a department of the University of Oxford.

Arbitrage Theory in Continuous Time

This book was used to teach Continuous Time Finance at Courant. If you're interested in really using arbitrage theory in research or practice it's best to learn this material more than once, and this book does a great job applying the stochastic calculus to various models including the classic Black-Scholes option pricing formulas, FX, interest rate models including swaps and LIBOR market models.

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Continuous Time Finance, Spring 2019 NYU Courant Institute ...

7 Arbitrage Pricing 9 8 Completeness and Hedging 15 9 Parity Relations and Delta Hedging 17 ... the time period t ... From standard theory we have $\Pi(t) = F(t, S(t))$, where F solves the Black-Scholes equation. Using Itô we obtain $d\Pi(t) = \frac{\partial F}{\partial t} dt + \frac{\partial F}{\partial S} dS + \frac{1}{2} \frac{\partial^2 F}{\partial S^2} dS^2$

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