Financial Engineering Advanced Background Series

A Primer for the Mathematics of Financial Engineering

SECOND EDITION

Dan Stefanica

$$\Delta(P_{ATM}) pprox -rac{1}{2} + 0.2\sigma\sqrt{T}$$

$$x_{k+1} = x_k - (DF(x_k))^{-1}F(x_k)$$

$$\Delta V \approx -D_{\rm S}(V)\delta r + \frac{C_{\rm S}(V)}{2}(\delta r)^2$$

FE Press New York

A Primer For The Mathematics Of Financial Engineering Second Edition

Clemens Wendtner

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