

# A Primer for the Mathematics of Financial Engineering

**SECOND EDITION**

**Dan Stefanica**

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

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

$$\Delta V \approx -D_S(V)\delta r + \frac{C_S(V)}{2}(\delta r)^2$$

**FE Press  
New York**

# A Primer For The Mathematics Of Financial Engineering Second Edition

**Ali N. Akansu, Mustafa U. Torun**



## **A Primer For The Mathematics Of Financial Engineering Second Edition:**

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