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discrete random walk Thereafter the gains from trading in a random environment are formulated in a discrete time setting The continuous time equivalent requires a new concept the It stochastic integral Its construction is explained step by step using the so called norm of a random process its magnitude of which a motivated exposition is given in an Annex The next topic is It s formula for evaluating stochastic integrals it is the random process counterpart of the well known Taylor formula for functions in ordinary calculus Many examples are given These ingredients are then used to formulate some well established models for the evolution of stock prices and interest rates so called stochastic differential equations together with their solution methods Once all that is in place two methodologies for option valuation are presented One uses the concept of a change of probability and the Girsanov transformation which is at the core of financial mathematics As this technique is often perceived as a magic trick particular care has been taken to make the explanation elementary and to show numerous applications The final chapter discusses how computations can be made more convenient by a suitable choice of the so called numeraire A clear distinction has been made between the mathematics that is convenient for a first introduction and the more rigorous underpinnings which are best studied from the selected technical references The inclusion of fully worked out exercises makes the book attractive for self study Standard probability theory and ordinary calculus are the prerequisites Summary slides for revision and teaching can be found on the book website www.wiley.com/go/brownianmotioncalculus

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