

Finding FIRST & SECOND DERIVATIVES

Self-Checking PRACTICE

Prove that the function

$$y = \ln \frac{1}{x+1}$$

satisfies the equation

$$xy' + 1 = e^y$$

Mathematics For Derivatives Self Study Solutions Euromoneydc Gardner Workbook

You-lan Zhu,Xiaonan Wu,I-Liang Chern



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Mathematics for Derivatives John Marshall, 1998 This new training manual focuses on the mathematics for derivatives Without a sound foundation and understanding of the basic mathematics concepts it is impossible to enter into derivative contracts with confidence and without the danger of incurring major losses *Derivative Securities and Difference Methods* You-lan Zhu, Xiaonan Wu, Li-Liang Chern, 2013-03-09 In the past three decades great progress has been made in the theory and practice of financial derivative securities Now huge volumes of financial derivative securities are traded on the market every day This causes a big demand for experts who know how to price financial derivative securities This book is designed as a textbook for graduate students in a mathematical finance program and as a reference book for the people who already work in this field We hope that a person who has studied this book and who knows how to write codes for engineering computation can handle the business of providing efficient derivative pricing codes In order for this book to be used by various people the prerequisites to study the majority of this book are multivariable calculus linear algebra and basic probability and statistics In this book the determination of the prices of financial derivative securities is reduced to solving partial differential equation problems i.e. a PDE approach is adopted in order to find the price of a derivative security This book is divided into two parts In the first part we discuss how to establish the corresponding partial differential equations and find the final and necessary boundary conditions for a specific derivative product If possible we derive its explicit solution and describe some properties of the solution In many cases no explicit solution has been found so far

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