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200 CHAPTER 5 Mathematics of Finance

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5. Petr Zima and Robert L. Brown, Mathematics of Finance, 2nd ed., Schaum's Outline Series, McGraw-Hill, 1996. ISBN 0-07-008203. The syllabus for the MATH1510 module is based on Units 1-9 and Unit 11 of book 2. The remainder forms the basis of MATH2510 (Financial ...

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Ulrich Horst Department of Mathematics
Humboldt University Berlin August 20,
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