

Financial Maths

Integration

$$\int_{-\infty}^{\infty} e^{-x^2} dx = \sqrt{\pi}$$

Let $I = \int_{-\infty}^{\infty} e^{-x^2} dx$, then $I^2 = \int_{-\infty}^{\infty} e^{-x^2} dx \int_{-\infty}^{\infty} e^{-y^2} dy = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{-(x^2+y^2)} dx dy$

We then convert into polar coordinates: $x = r \cos(\theta)$, $y = r \sin(\theta)$, $dx dy = r dr d\theta$

$$I^2 = \int_0^{2\pi} \int_0^{\infty} e^{-r^2} r dr d\theta = \frac{1}{2} \int_0^{2\pi} d\theta = \pi$$

$$\Rightarrow I = \sqrt{\pi}$$

$$\int_0^{\infty} e^{-x^2} dx = \frac{\sqrt{\pi}}{2}$$

$$\int_{-\infty}^{\infty} e^{-ax^2} dx$$

Let $s = \sqrt{a} x$ so $ds = \sqrt{a} dx$

Hence $\frac{1}{\sqrt{a}} \int_{-\infty}^{\infty} e^{-s^2} ds = \sqrt{\frac{\pi}{a}}$

Error Function

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt \quad \text{is the error function}$$

$$\operatorname{erfc}(x) = \frac{2}{\sqrt{\pi}} \int_x^{\infty} e^{-t^2} dt \quad \text{is the complementary error function}$$

$$\operatorname{erf}(x) + \operatorname{erfc}(x) = \frac{2}{\sqrt{\pi}} \left(\int_0^x + \int_x^{\infty} \right) = \frac{2}{\sqrt{\pi}} \int_0^{\infty} e^{-t^2} dt = 1$$

$$\int_{x_0}^{x_1} e^{-x^2} dx = \int_{x_0}^0 + \int_0^{x_1} = \int_0^{x_0} - \int_0^{x_1} = \frac{\sqrt{\pi}}{2} \left(\frac{2}{\sqrt{\pi}} \int_0^{x_1} - \frac{2}{\sqrt{\pi}} \int_0^{x_0} \right) = \frac{\sqrt{\pi}}{2} (\operatorname{erf}(x_1) - \operatorname{erf}(x_0))$$

Taylor Series Expansion (TSE)

We consider the function $f(x)$ and what happens when we consider $f(x+\delta x)$

$$f(x+\delta x) = f(x) + f'(x)\delta x + \frac{1}{2!} f''(x)\delta x^2 + O(\delta x^3)$$

For a general power series $f(x) = \sum_{n=0}^{\infty} a_n(x)[x-x_0]^n$

Financial Mathematics Lecture Notes

Jiyuan Zhang



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Reviewing **Financial Mathematics Lecture Notes**: Unlocking the Spellbinding Force of Linguistics

In a fast-paced world fueled by information and interconnectivity, the spellbinding force of linguistics has acquired newfound prominence. Its capacity to evoke emotions, stimulate contemplation, and stimulate metamorphosis is really astonishing. Within the pages of "**Financial Mathematics Lecture Notes**," an enthralling opus penned by a highly acclaimed wordsmith, readers attempt an immersive expedition to unravel the intricate significance of language and its indelible imprint on our lives. Throughout this assessment, we shall delve to the book is central motifs, appraise its distinctive narrative style, and gauge its overarching influence on the minds of its readers.

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