Financial Maths

Integration

$$\int_{\mathbb{R}} e^{-x^2} dx = \sqrt{n}$$

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

We then convert into polar coordinates: $x = r \cos |\theta|$, $y = r \sin |\theta|$, $dxdy = rdrd\theta$

$$I^{2} = \int_{0}^{2\pi} \int_{0}^{\pi} e^{-r^{2}} r dr d\theta = \frac{1}{2} \int_{0}^{2\pi} d\theta = \pi$$
$$\Rightarrow I = \sqrt{\pi}$$

$$\int_{0}^{\infty} e^{-x^{2}} dx = \frac{\sqrt{\pi}}{2}$$

$$\int\limits_{-\infty}^{\infty}e^{-xx^{2}}dx$$

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

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

Error Function

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

$$erfc[x] = \frac{2}{\sqrt{\pi}} \int_{-\pi}^{\pi} e^{-x^2} dt$$
 is the complementary error function

$$erf(x) + erfc(x) = \frac{2}{\sqrt{\pi}} \left(\int_{0}^{x} + \int_{x}^{\infty} \right) = \frac{2}{\sqrt{\pi}} \int_{0}^{\infty} e^{-x^{2}} dx = 1$$

$$\int\limits_{x_{0}}^{x_{1}}e^{-x^{2}}dx = \int\limits_{x_{0}}^{x_{0}} + \int\limits_{x_{0}}^{x_{0}} = \int\limits_{x_{0}}^{x_{0}} - \int\limits_{x_{0}}^{x_{0}} = \frac{\sqrt{\pi}}{2} \left(\frac{2}{\sqrt{\pi}} \int\limits_{x_{0}}^{x_{0}} - \frac{2}{\sqrt{\pi}} \int\limits_{x_{0}}^{x_{0}} \right) = \frac{\sqrt{\pi}}{2} \left(erf(x_{0}) - erf(x_{0}) \right)$$

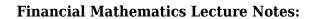
Taylor Series Expansion (TSE)

We consider the function f[x] and what happens when we consider $f[x+\delta x] = f[x] + f[x] \delta x + \frac{1}{2!} f[x] \delta x^2 + O[\delta x^3]$

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

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René Aïd, Michael Ludkovski, Ronnie Sircar



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