AN INTRODUCTION TO

Abstract Mathematics



ROBERT L BOND WILLIAM L KEANE

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Albert A Gayle

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An Introduction to Abstract Mathematics Robert J. Bond, William J. Keane, 2007-08-24 Bond and Keane explicate the elements of logical mathematical argument to elucidate the meaning and importance of mathematical rigor With definitions of concepts at their disposal students learn the rules of logical inference read and understand proofs of theorems and write their own proofs all while becoming familiar with the grammar of mathematics and its style In addition they will develop an appreciation of the different methods of proof contradiction induction the value of a proof and the beauty of an elegant argument The authors emphasize that mathematics is an ongoing vibrant disciplineits long fascinating history continually intersects with territory still uncharted and questions still in need of answers The authors extensive background in teaching mathematics shines through in this balanced explicit and engaging text designed as a primer for higher level mathematics courses They elegantly demonstrate process and application and recognize the byproducts of both the achievements and the missteps of past thinkers Chapters 1 5 introduce the fundamentals of abstract mathematics and chapters 6 8 apply the ideas and techniques placing the earlier material in a real context Readers interest is continually piqued by the use of clear explanations practical examples discussion and discovery exercises and historical comments Forthcoming Books Rose Arny,2002 **Technical Abstract Bulletin** Defense Documentation Center (U.S.),1964 **Foreign Exchange Option Pricing** Iain J. Clark, 2011-01-18 This book covers foreign exchange options from the point of view of the finance practitioner It contains everything a guant or trader working in a bank or hedge fund would need to know about the mathematics of foreign exchange not just the theoretical mathematics covered in other books but also comprehensive coverage of implementation pricing and calibration With content developed with input from traders and with examples using real world data this book introduces many of the more commonly requested products from FX options trading desks together with the models that capture the risk characteristics necessary to price these products accurately Crucially this book describes the numerical methods required for calibration of these models an area often neglected in the literature which is nevertheless of paramount importance in practice Thorough treatment is given in one unified text to the following features Correct market conventions for FX volatility surface construction Adjustment for settlement and delayed delivery of options Pricing of vanillas and barrier options under the volatility smile Barrier bending for limiting barrier discontinuity risk near expiry Industry strength partial differential equations in one and several spatial variables using finite differences on nonuniform grids Fourier transform methods for pricing European options using characteristic functions Stochastic and local volatility models and a mixed stochastic local volatility model Three factor long dated FX model Numerical calibration techniques for all the models in this work The augmented state variable approach for pricing strongly path dependent options using either partial differential equations or Monte Carlo simulation Connecting mathematically rigorous theory with practice this is the essential guide to foreign exchange options in the context of the real financial marketplace **Christian Home Educators'**

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