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Elementary Differential Equations and Boundary Value Problems

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sometimes intensely practical and often somewhere in between The authors have sought to combine a sound and accurate exposition of the elementary theory of differential equations with considerable material on methods of solution analysis and approximation that have proved useful in a wide variety of applications While the general structure of the book remains unchanged some notable changes have been made to improve the clarity and readability of basic material about differential equations and their applications In addition to expanded explanations the 10th edition includes new problems updated figures and examples to help motivate students The book is written primarily for undergraduate students of mathematics science or engineering who typically take a course on differential equations during their first or second year of study

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J Robert Buchanan, 2012-07-13 This textbook provides an introduction to financial mathematics and financial engineering for undergraduate students who have completed a three or four semester sequence of calculus courses. It introduces the theory of interest, discrete and continuous random variables, and probability stochastic processes, linear programming, the Fundamental Theorem of Finance, option pricing, hedging, and portfolio optimization. This third edition expands on the second by including a new chapter on the extensions of the Black-Scholes model of option pricing and a greater number of exercises at the end of each chapter. More background material and exercises added with solutions provided to the other chapters, allowing the textbook to better stand alone as an introduction to financial mathematics. The reader progresses from a solid grounding in multivariable calculus through a derivation of the Black-Scholes equation, its solution, properties, and applications. The text attempts to be as self-contained as possible without relying on advanced mathematical and statistical topics. The material presented in this book will adequately prepare the reader for graduate level study in mathematical finance.

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