



Weak Convergence of Financial Markets

By Jean-Luc Prigent

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A comprehensive overview of weak convergence of stochastic processes and its application to the study of financial markets. Split into three parts, the first recalls the mathematics of stochastic processes and stochastic calculus with special emphasis on contiguity properties and weak convergence of stochastic integrals. The second part is devoted to the analysis of financial theory from the convergence point of view. The main problems, which include portfolio optimization, option pricing and hedging are examined, especially when considering discrete-time approximations of continuous-time dynamics. The third part deals with lattice- and tree-based computational procedures for option pricing both on stocks and stochastic bonds. More general discrete approximations are also introduced and detailed. Includes detailed examples.

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Editorial Review

Review

From the reviews:

"A comprehensive overview of weak convergence of stochastic processes and its application to the study of financial markets. Split into three parts, the first recalls the mathematics of stochastic processes and stochastic calculus with special emphasis on contiguity properties and weak convergence of stochastic integrals. The second part is devoted to the analysis of financial theory from the convergence point of view. ... The third part deals with lattice- and tree-based computational procedures for option pricing Includes detailed examples." (www.mathfinance.de, November, 2003)

"The book recalls techniques and results of weak convergence of stochastic processes in mathematical finance and covers a wide range of applications. ... For readers very well acquainted with the material, it may serve as a good reference book on the subject." (F. Esche, Short Book Reviews, Vol. 24 (1), 2004)

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