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As with the first edition, Mathematics for Finance: An Introduction to Financial Engineering combines financial motivation with mathematical style. Assuming only basic knowledge of probability and calculus, it presents three major areas of mathematical finance, namely option pricing based on the no-arbitrage principle in discrete and continuous time setting, Markowitz portfolio optimisation and the Capital Asset Pricing Model, and basic stochastic interest rate models in discrete setting.

In this second edition, the material has been thoroughly revised and rearranged. New features include:

¦ A case study to begin each chapter - a real-life situation motivating the development of theoretical tools;

¦ A detailed discussion of the case study at the end of each chapter;

¦ A new chapter on time-continuous models with intuitive outlines of the mathematical arguments and constructions;

¦ Complete proofs of the two fundamental theorems of mathematical finance in discrete setting

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