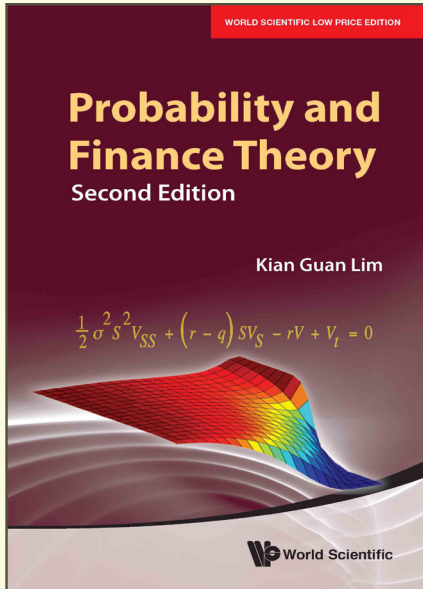


Probability and Finance Theory, 2nd Edition



By **Kian Guan Lim**

(Singapore Management University, Singapore)

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ABOUT THE BOOK

This book is an introduction to the mathematical analysis of probability theory and provides some understanding of how probability is used to model random phenomena of uncertainty, specifically in the context of finance theory and applications. The integrated coverage of both basic probability theory and finance theory makes this book useful reading for advanced undergraduate students or for first-year postgraduate students in a quantitative finance course.

The book provides easy and quick access to the field of theoretical finance by linking the study of applied probability and its applications to finance theory all in one place. The coverage is carefully selected to include most of the key ideas in finance in the last 50 years.

The book will also serve as a handy guide for applied mathematicians and probabilists to easily access the important topics in finance theory and economics. In addition, it will also be a handy book for financial economists to learn some of the more mathematical and rigorous techniques so their understanding of theory is more rigorous. It is a must read for advanced undergraduate and graduate students who wish to work in the quantitative finance area.

READERSHIP

Advanced undergraduate students and 1st year post-graduate students in finance and economics, applied mathematicians, probabilists, financial economists.

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ABOUT THE AUTHOR

Kian Guan Lim received his doctorate from Stanford University in 1986 and works in the field of risk management and financial asset pricing. He is Professor of Quantitative Finance in the Business School at Singapore Management University (SMU) and Adjunct Professor in the Mathematics Department of the National University of Singapore (NUS). Prior to joining SMU, Kian Guan was at NUS and founded the University Center for Financial Engineering. He also started the Master of Science program in Financial Engineering. He has been a consultant for several banks in risk validation and valuation. He was a reservist captain in the Singapore Armed Forces and had served in administrative positions at SMU and NUS over many years.

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