

Cambridge University Press & Assessment
 978-1-107-00264-7 — Stochastic Calculus for Finance
 Marek Capiński, Ekkehard Kopp, Janusz Traple
 Copyright information
[More Information](#)



CAMBRIDGE
 UNIVERSITY PRESS

Shaftesbury Road, Cambridge CB2 8EA, United Kingdom
 One Liberty Plaza, 20th Floor, New York, NY 10006, USA
 477 Williamstown Road, Port Melbourne, VIC 3207, Australia
 314–321, 3rd Floor, Plot 3, Splendor Forum, Jasola District Centre, New Delhi – 110025, India
 103 Penang Road, #05–06/07, Visioncrest Commercial, Singapore 238467

Cambridge University Press is part of Cambridge University Press & Assessment,
 a department of the University of Cambridge.

We share the University's mission to contribute to society through the pursuit of
 education, learning and research at the highest international levels of excellence.

www.cambridge.org

Information on this title: www.cambridge.org/9781107002647

© Marek Capiński, Ekkehard Kopp and Janusz Traple 2012

This publication is in copyright. Subject to statutory exception and to the provisions
 of relevant collective licensing agreements, no reproduction of any part may take
 place without the written permission of Cambridge University Press & Assessment.

First published 2012

A catalogue record for this publication is available from the British Library

Library of Congress Cataloging-in-Publication data

Capinski, Marek, 1951–

Stochastic calculus for finance / Marek Capinski, Ekkehard Kopp, Janusz Traple.

p. cm. – (Mastering mathematical finance)

Includes bibliographical references and index.

ISBN 978-1-107-00264-7 (hardback : alk. paper) – ISBN 978-0-521-17573-9

(pbk. : alk. paper)

1. Finance – Mathematical models. 2. Stochastic processes.

3. Options (Finance) – Mathematical models.

I. Kopp, P. E., 1944– II. Traple, Janusz. III. Title.

HG106.C364 2012

332.01 '51922 – dc23 2012024342

ISBN 978-1-107-00264-7 Hardback

ISBN 978-0-521-17573-9 Paperback

Additional resources for this publication at www.cambridge.org/9781107002647

Cambridge University Press & Assessment has no responsibility for the persistence
 or accuracy of URLs for external or third-party internet websites referred to in this
 publication and does not guarantee that any content on such websites is, or will
 remain, accurate or appropriate.