

This monograph gives an overview of current methods for solving stochastic differential equations both analytical and numerical and considers several applications of mathematical finance models in the context of derivative pricing. In particular, credit risk models are incorporated into the pricing of derivative contracts such as CDS with counterparty default risk etc. Also, monograph introduces contingent claims theory and summarizes some important applications such as Black-Scholes formulae computed for options on shares and futures, Chapman-Kolmogorov equation, Heath-Jarrow-Morton methodology for interest-rate modeling.

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