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**Probability** - Erio Castagnoli

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Today probability turns out to be one of the most pervasive mathematical topics. It actually affects a number of quite different fields, proving particularly relevant to courses ranging from

Statistics to Economics, from Finance to Management Science. Recently it has even found significant applications in some sectors of Law. This book contains a short presentation of the most basic aspects of probability theory. As a result, it should come in handy and help

students grasp the main concepts of the discipline as well as acquire a basic probabilistic vocabulary, thus capturing at least the flavour of possible relevant applications. The book includes a sketch of von Neumann - Morgenstern utility theory, which is useful per se as well as being an enlightening bridge between probability and decision theories. The book also provides a substantial set of exercises with solutions.

Financial calculus - Erio Castagnoli

2020-03-30T16:47:00+02:00

This volume deals with traditional financial mathematics, at times presented in a critical and provocative way. We are convinced that even with the recent and rapid developments of mathematical finance, the topics we consider

here continue to be of interest in terms of their applications and in constructing a general framework of financial evaluation. This volume contains an introduction to two themes - interest rate term structure and financial immunization - that are more modern and market-oriented. Several exercises have also been added: their use should facilitate self-verification of learning without the need for further material.

**An Economic History of Europe** - Karl Gunnar Persson 2015-03-12

The second edition of a leading textbook on European economic history, updated throughout and with new coverage of post-financial crisis Europe.