

Derivatives MARKETS

second edition



Robert L. McDonald

Chapter 5

Financial Forwards and Futures



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Derivative Markets Solutions Manual 2nd Edition

Arthur James Wells



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Mathematical Formulas for Economists Bernd Luderer, Volker Nollau, Klaus Vetter, 2013-06-29 This collection of formulas constitutes a compendium of mathematics for economics and business. It contains the most important formulas, statements and algorithms in this significant subfield of modern mathematics and addresses primarily students of economics or business at universities, colleges and trade schools. But people dealing with practical or applied problems will also find this collection to be an efficient and easy to use work of reference. First the book treats mathematical symbols and constants, sets and statements, number systems and their arithmetic as well as fundamentals of combinatorics. The chapter on sequences and series is followed by mathematics of finance, the representation of functions of one and several independent variables, their differential and integral calculus and by differential and difference equations. In each case special emphasis is placed on applications and models in economics. The chapter on linear algebra deals with matrices, vectors, determinants and systems of linear equations. This is followed by the representation of structures and algorithms of linear programming. Finally the reader finds formulas on descriptive statistics, data analysis, ratios, inventory and time series analysis, on probability theory, events, probabilities, random variables and distributions and on inductive statistics, point and interval estimates, tests. Some important tables complete the work. Derivative Markets Mark Cassano, Rudiger Fahlenbrach, Robert L. McDonald, 2002-11

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