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"This is probably the best written book on discrete-time models of mathematical finance. It is self consistent, all notions used in it are carefully defined. That is a mathematical book - by mathematicians and for mathematicians, which also means that its practical applications are restricted.

Mathematical Finance and Probability - A Discrete

In particular, the book also offers an introduction to modern probability theory, albeit mostly within the context of finite sample spaces. The style of presentation will appeal to financial economics students seeking an elementary but rigorous introduction to the subject; mathematics

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