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is a department of the University of Oxford.

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Arbitrage Theory in Continuous Time, Tomas Bjork, Oxford University press Stochastic Calculus for Finance II: Continuous-Time Models, Steven Shreve, Springer Volatility Surface: A

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Practitioner's Guide, Jim Gatheral, Wiley Finance Review of Probability and Stochastic Calculus: Probability Essentials, Jean Jacod and Philip Protter, Springer

Continuous Time Finance, Spring 2019 NYU Courant Institute ...

7 Arbitrage Pricing 9 8 Completeness and Hedging 15 9 Parity Relations and Delta Hedging 17 ... the time period t ... From standard theory we have $\Pi(t)=F(t,S(t))$, where F solves the Black-Scholes equation. Using It^o we obtain $d\Pi(t)= \frac{\partial F}{\partial t} + rS(t) \frac{\partial F}{\partial S} + \frac{1}{2}$

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