

Finance A Quantitative Introduction 1



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An Introduction to Quantitative Finance concerns financial derivatives - a derivative being a contract between two entities whose value derives from the price of an underlying financial asset - and the probabilistic tools that were developed to analyse them.

An Introduction to Quantitative Finance 1, Stephen Blyth ...

As a data scientist with background in quantitative finance, I have always been interested in exploring the possibilities resulting from the combination of two fields. I think this is a fascinating area to explore and that is why I would like to start a series of articles describing the basics of quantitative finance.

Introduction to quantitative finance part I: Stylised ...

Assume that the price of a stock is given, at time t , by S_t . We want to study the so called market of options or derivatives. Definition 1.0.1 An option is a contract that gives the right (but not the obligation) to buy (CALL) or sell (PUT) the stock at price K (strike) at time T (maturity of the contract).

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