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There are many well known books on arbitrage pricing in continuous time finance, some more mathematical (e.g. Karatzas and Shreve) and some less so - in an attempt to provide more intuition (e.g. Salih N. Neftci). I find Tomas Bjork's exposition extremely intuitive and sufficiently (mathematically) formal.

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Tomas Bjork is Professor of Mathematical Finance at the Stockholm School of Economics. His background is in probability theory and he was formerly at the Mathematics Department of the Royal Institute of Technology in Stockholm. He is co-editor of Mathematical Finance and is on the

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very grateful if you could inform me by e-mail < tomas.bjork@hhs.se >. I will try to keep an updated typo list on my home page, which is clickable from ... The purpose of this book is to present arbitrage theory and its applications to pricing problems for financial derivatives. It is intended as a textbook for grad-

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Björk, T. Arbitrage Theory in Continuous Time. 3:rd ed. Oxford University Press.
Tomas Björk, 1. Arbitrage Theory in Continuous Time Third Edition This page intentionally left blank Arbitrage Theory in Continuous Time third edition " rk tomas bjo Stockholm . Concentrating on the probabilistics theory of continuous arbitrage pricing of new edition, Bjork has added separate and complete chapters on measure theory.

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Tomas Bjork, 2010 8. Equivalent measures. It is easy to see that P and Q are equivalent if and only if $P(A) = 0 \Leftrightarrow$

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$Q(A) = 0$ or, equivalently, $P(A) = 1 \Leftrightarrow$
 $Q(A) = 1$ Two equivalent measures thus agree on all certain events and on all impossible events, but can disagree on all other events.

Basic Arbitrage Theory KTH 2010

7 Arbitrage Pricing 9 8 Completeness and Hedging 15 9 Parity Relations and Delta Hedging 17 13 Several Underlying Assets 21 16 Incomplete Markets 24 ...
From standard theory we have $\Pi(t) = F(t, S(t))$, where F solves the Black-Scholes equation. Using It^o we obtain $d\Pi(t) = \frac{\partial F}{\partial t} dt + rS(t)$

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Second Edition TOMAS BJORK OXFORD
UNIVERSITY PRESS PREFACE TO THE
SECOND EDITION One of the main ideas
behind the first edition of this book was
to provide a reasonably honest
introduction to arbitrage theory without
going into abstract measure and
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Ito integral. Tomas Bjork, 2013 16.
Information Consider a Wiener process
 W . Def: $\mathcal{F}_t =$ "The information
generated by W over the interval $[0,t]$ "
...

Tomas Björk Stockholm School of Economics

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Tomas Björk Abstract This book gives a
comprehensive introduction to arbitrage
theory for the pricing of contingent

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