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$= 2 \qquad + 2\ 2$

$1 + 2 =$ If we rearrange and normalize so that $2 =$ 1, thus making $1 =$ $−$, we get $+ 2\ 2$ 2

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vanilla swap

ST909 Applications
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for Finance
The increasing
complexity of
markets needs the
tools of stochastic
analysis to be
implemented to
address problems
associated with

quantitative finance as, for example, hedging, option pricing, portfolio optimization, and study of volatilities, among others.

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the financial problems with mathematical theory.

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Methods of Mathematical Finance | Ioannis Karatzas | Springer
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applications and modeling, often by help of stochastic asset models (see: Quantitative analyst), while the former focuses, in addition to analysis, on building tools of implementation for the models.

Mathematical finance

Finance - Wikipedia
An informal overview of Ito stochastic calculus will be given and first financial applications indicated. The material will be illustrated by numerous examples and computer-generated demonstrations. By the end of this

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In mathematics the
terms stochastic
process and random
process are
interchangeable..
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appear in many
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including the physical
sciences such as
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physics as well as technology and engineering fields such as image ...

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Stochastic - Wikipedia
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stochastic differential equations . In the Black–Scholes model , prices are assumed to follow geometric Brownian motion .

Stochastic calculus - Wikipedia

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