Springer Finance Textbook

## Rose-Anne Dana Monique Jeanblanc

# Financial Markets in Continuous Time

$$\mathrm{d}Y_t = \frac{\partial f}{\partial t} \ \mathrm{d}t + \frac{\partial f}{\partial x} \ \mathrm{d}X(t) + \frac{1}{2} \, \frac{\partial^2 f}{\partial x^2} \ \sigma^2(t) \mathrm{d}t \,.$$



## **Financial Markets In Continuous Time**

**Liying Dong** 

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