

A Primer for the Mathematics of Financial Engineering

SECOND EDITION

Dan Stefanica

$$\Delta(P_{ATM}) \approx -\frac{1}{2} + 0.2\sigma\sqrt{T}$$

$$x_{k+1} = x_k - (DF(x_k))^{-1}F(x_k)$$

$$\Delta V \approx -D_s(V)\delta r + \frac{C_s(V)}{2}(\delta r)^2$$

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