

<<动态资产价格理论>>

图书基本信息

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内容概要

本书为Duffie 教授著名的《动态资产定价理论》第3版，与前二版相比，本版主要增加的内容是第11章公司证券，即将公司的股权融资、债券融资、违约、破产等结合在一起来考虑定价。

Duffie的书一直是一本风格比较独特的书籍，吸引了众多的读者试图去读懂和征服它。本版的风格仍然与前二版相同，即用数学模型来处理金融问题，这样做的优点是可以获得较为深刻的理论结果，它的起始读者群定位于金融专业的博士研究生。

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