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内容概要

The Bachelier Society for Mathematical Finance, founded in 1996, held its 1st World Congress in Paris on June 28 to July 1, 2000, thus coinciding in time with the centenary of the thesis defence of Louis Bachelier。
In his thesis Bachelier introduced Brownian motion as a tool for the analysis of financial markets as well as the exact definition of options, and this is widely considered the keystone for the emergence of mathematical finance as a scientific discipline。
The prestigious list of plenary speakers in Paris included 2 Nobel laureates, Paul Samuelson and Robert Merton。
Over 130 further selected talks were given in 3 parallel sessions, all well attended by the over 500 participants who registered from all continents。

书籍目录