Continuous-Time Finance
Robert C. Merton

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DESCRIPTION

Robert C. Merton's widely-used text provides an overview and synthesis of finance theory from the perspective of continuous-time analysis. It covers individual finance choice, corporate finance, financial intermediation, capital markets, and selected topics on the interface between private and public finance.

ABOUT THE AUTHOR

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FEATURES

* This is a landmark book in finance - see reviews! * Already adopted as a text in hardback. Certain to be taken up even more widely in paperback. * Merton is a pioneer in finance.

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