

Financial Maths

Integration

$$\int_{-\infty}^{\infty} e^{-x^2} dx = \sqrt{\pi}$$

Let $I = \int_{-\infty}^{\infty} e^{-x^2} dx$, then $I^2 = \int_{-\infty}^{\infty} e^{-x^2} dx \int_{-\infty}^{\infty} e^{-y^2} dy = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{-(x^2+y^2)} dx dy$

We then convert into polar coordinates: $x = r \cos[\theta]$, $y = r \sin[\theta]$, $dx dy = r dr d\theta$

$$I^2 = \int_0^{2\pi} \int_0^{\infty} e^{-r^2} r dr d\theta = \frac{1}{2} \int_0^{2\pi} d\theta = \pi$$

$$\Rightarrow I = \sqrt{\pi}$$

$$\int_0^{\infty} e^{-x^2} dx = \frac{\sqrt{\pi}}{2}$$

$$\int_{-\infty}^{\infty} e^{-ax^2} dx$$

Let $s = \sqrt{a}x$ so $ds = \sqrt{a} dx$

Hence $\frac{1}{\sqrt{a}} \int_{-\infty}^{\infty} e^{-s^2} ds = \sqrt{\frac{\pi}{a}}$

Error Function

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt \quad \text{is the error function}$$

$$\operatorname{erfc}(x) = \frac{2}{\sqrt{\pi}} \int_x^{\infty} e^{-t^2} dt \quad \text{is the complementary error function}$$

$$\operatorname{erf}(x) + \operatorname{erfc}(x) = \frac{2}{\sqrt{\pi}} \left(\int_0^x + \int_x^{\infty} \right) = \frac{2}{\sqrt{\pi}} \int_0^{\infty} e^{-t^2} dt = 1$$

$$\int_{x_0}^{x_1} e^{-x^2} dx = \int_{x_0}^0 + \int_0^{x_1} = \int_0^{x_0} - \int_0^{x_1} = \frac{\sqrt{\pi}}{2} \left(\frac{2}{\sqrt{\pi}} \int_0^{x_0} - \frac{2}{\sqrt{\pi}} \int_0^{x_1} \right) = \frac{\sqrt{\pi}}{2} (\operatorname{erf}(x_0) - \operatorname{erf}(x_1))$$

Taylor Series Expansion (TSE)

We consider the function $f(x)$ and what happens when we consider $f(x+\delta x)$

$$f(x+\delta x) = f(x) + f'(x)\delta x + \frac{1}{2!} f''(x)\delta x^2 + O(\delta x^3)$$

For a general power series $f(x) = \sum_{n=0}^{\infty} a_n(x)[x-x_0]^n$

Financial Mathematics Lecture Notes

S Marginson



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