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Computational Finance using MATLAB Brad Baxter Department of Economics, Mathematics and Statistics, Birkbeck College, University of London, Malet Street, London WC1E 7HX b.baxter@bbk.ac. introduction to scienti c computation in MATLAB. It is designed for self-study by both GDFE and MSc students. 1 1. Introduction

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MSc, Financial Engineering, Birkbeck, University of London

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