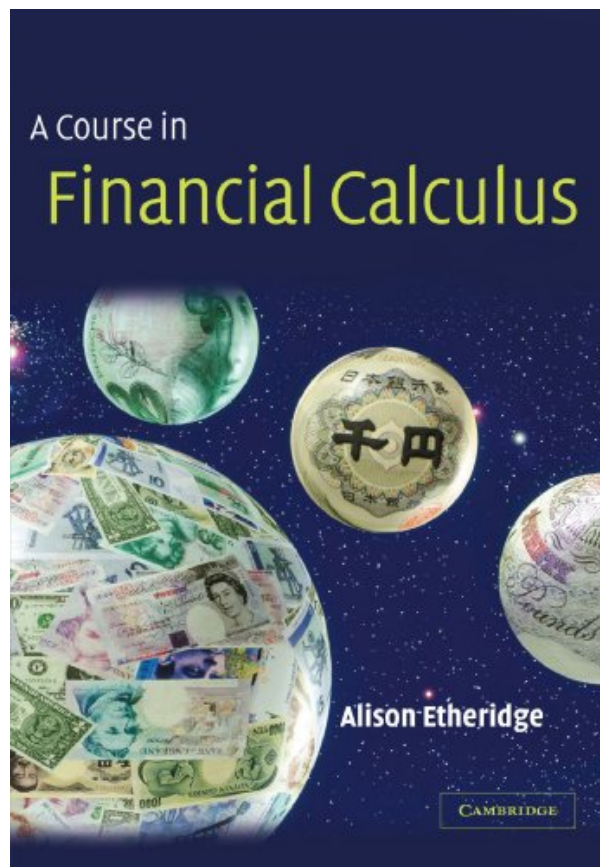


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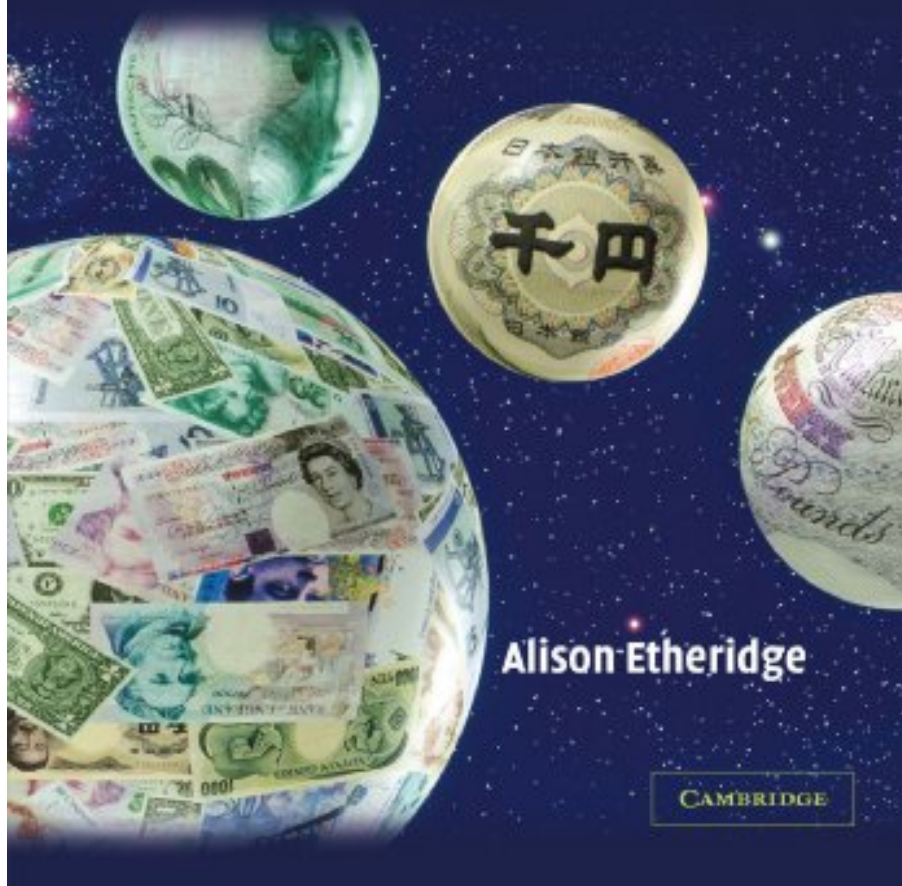


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not suitable for self study

By LocalVolatility

Our teacher used Financial Calculus as the secondary book for a continuous time finance class. The first book was Steven Shreve's Stochastic Calculus for Finance II. I only read selected chapter from this book - so I can't give a full review on it. Overall it is a decent book that would still not recommend - especially not for self-study. The biggest problems from my point of view are:

- 1) The notation is sometimes awkward and often inconsistent. The first point might be purely subjective but I just find Shreve's book so much easier to read although the technical level is comparable.
- 2) There are no errata for this book online (as of the time of this review). I came across a few potential

mistakes but in the end could never check if I was right or not. In contrast, Shreve's book is the standard textbook and you can assume that most errors have been found and reported already. He keeps a list of known errata on his homepage.

3) The exercises are sometimes solely testing knowledge (i.e. solution of ODEs or computation of some ridiculous integrals) that does not add to the understanding of the key concepts developed in the chapter. In contrast to Shreve's book, the exercises do not guide you through the solution but just state the problem and leave you on your own.

4) There are no solutions available. The same applies to Shreve's book but as mentioned before, he guides you through the exercises and in most cases gives the result. I.e. you can almost always check if you got it right or not. In contrast, this book neither provides intermediate steps nor solutions.

My conclusion is - get this book as an add-on text if you already have one or more books on this subject. Get Shreve's book as your first book if you want to start studying stochastic calculus applied to finance. Never buy this book, if you plan to work through the exercises in self study. Three stars because the book itself is OK as an additional resource.

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