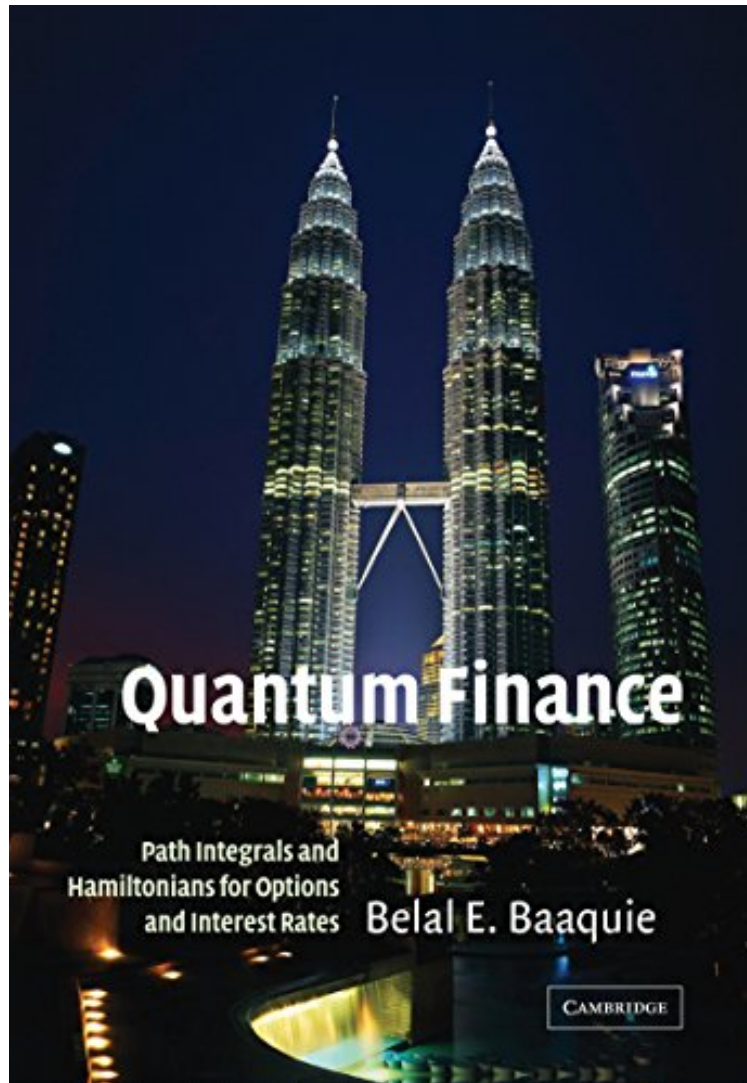


# Quantum Finance: Path Integrals and Hamiltonians for Options and Interest Rates

*Belal E. Baaquie*

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interest rates and the theory of options. Particular emphasis is placed on path integrals and Hamiltonians. Financial mathematics is dominated by stochastic calculus. The present book offers a formulation that is completely independent of that approach. As such many results emerge from the ideas developed by the author. This work will be of interest to physicists and mathematicians working in the field of finance, to quantitative analysts in banks and finance firms and to practitioners in the field of fixed income securities and foreign exchange. The book can also be used as a graduate text for courses in financial physics and financial mathematics.

About the Author BELAL BAAQUIE earned his PhD in Theoretical Physics from Cornell University. He has published over fifty papers in leading international journals on quantum field theory and related topics, and since 1997 has regularly published papers on applying quantum field theory to both the theoretical and empirical aspects of finance. He helped to launch the International Journal of Theoretical and Applied Finance in 1998 and continues to be one of the Managing Editors.