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This is a good introduction to the theory side of mathematical finance, with the minimum amount of required higher mathematics. I recommend reading this after getting a non-technical introduction to finance, for example, by reading [[ASIN Investments (6th Edition)]].

The Department of Mathematics at Columbia University offers a Master of Arts program in Mathematics with specialization in the Mathematics of Finance (MAFN). It is co-sponsored by the Department of Statistics, and it draws on the diverse strengths of the university in mathematics, statistics, stochastic processes, numerical methods, and financial applications. Financial mathematics is exciting because, by employing advanced mathematics, we are developing the theoretical foundations of finance and economics. To appreciate the impact of this work, we need to realise that much of modern financial theory, including Nobel prize winning work, is based on assumptions that are imposed, not because they reflect observed phenomena but because they . vi Mathematics for Finance systems of linear equations, add, multiply, transpose and invert matrices, and compute determinants. In particular, as a reference in probability theory we.

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