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*nassim nicholas taleb wikipedia* Aug 02 2020 web nassim nicholas taleb  $\pi$   $\sigma$   $\pi$   $\sigma$  alternatively nessim or nissim born 12 september 1960 is a lebanese american essayist mathematical statistician former option trader risk analyst and aphorist whose work concerns problems of randomness probability and uncertainty the sunday times called his 2007 book the black swan one of the 12 most *martingale central limit theorem wikipedia* Nov 05 2020 web in probability theory the central limit theorem says that under certain conditions the sum of many independent identically distributed random variables when scaled appropriately converges in distribution to a standard normal distribution the martingale central limit theorem generalizes this result for random variables to martingales which are

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[mathematical finance wikipedia](#) Apr 10 2021 web 1 a process satisfying 1 is called a martingale a martingale does not reward risk thus the probability of the normalized security price process is called risk neutral and is typically denoted by the blackboard font letter  $\mathbb{Q}$   $\text{displaystyle mathbb q}$  the relationship 1 must hold for all times  $t$  therefore the processes used for derivatives

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