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David Gilbert Luenberger (born September 16, 1937) is a mathematical scientist known for his research and his textbooks, which center on mathematical optimization. He is a professor in the department of Management Science and Engineering at Stanford University .

David Luenberger - Wikipedia
David Luenberger gives thorough yet highly accessible mathematical coverage of standard and recent topics of introductory investments: fixed-income securities, modern portfolio theory and capital asset pricing theory, derivatives (futures, options, and swaps), and innovations in optimal portfolio growth and valuation of multiperiod risky investments.

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