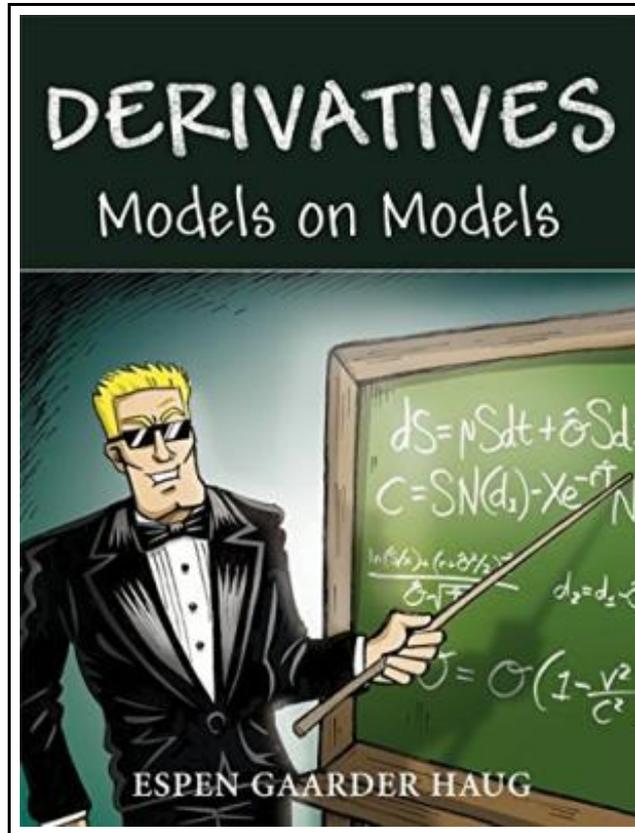


Derivatives Models on Models



Filesize: 1.04 MB

Reviews

Comprehensive guide! Its this type of very good read through. It is actually written in simple words and phrases rather than difficult to understand. It is extremely difficult to leave it before concluding, once you begin to read the book.

(Bernie Mante PhD)

DERIVATIVES MODELS ON MODELS

DOWNLOAD



Wiley, 2007. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service!
 Summary: Author's "Disclaimer".Introduction.Derivatives Models on Models.Nassim Taleb on Black Swans.Chapter 1 The Discovery of Fat-Tails in Price Data.Edward Thorp on Gambling and Trading.Chapter 2 Option Pricing and Hedging from Theory to Practice: Know Your Weapon III.1 The Partly Ignored and Forgotten History.2 Discrete Dynamic Delta Hedging under Geometric Brownian Motion.3 Dynamic Delta Hedging Under Jump-Diffusion.4 Equilibrium Models.5 Portfolio Construction and Options Against Options.6 Conclusions.Alan Lewis on Stochastic Volatility and Jumps.Chapter 3 Back to Basics: A New Approach to the Discrete Dividend Problem Together with Jrgen Haug and Alan Lewis.1 Introduction.2 General Solution.3 Dividend Models.4 Applications.Emanuel Derman the Wall Street Quant.Chapter 4 Closed Form Valuation of American Barrier Options.1 Analytical Valuation of American Barrier Options.2 Numerical Comparison.3 Conclusion.Peter Carr, The Wall Street Wizard of Option Symmetry and Volatility.Chapter 5 Valuation of Complex Barrier Options Using Barrier Symmetry.1 Plain Vanilla Put-Call Symmetry.2 Barrier Put-Call Symmetry.3 Simple, Intuitive and Accurate Valuation of Double Barrier Options.4 Static Hedging in the Real World.5 Conclusion.Granger on Cointegration.Chapter 6 Knock-in/out Margrabe with Jrgen Haug.1 Margrabe Options.2 Knock-in/out Margrabe Options.3 Applications.Stephen Ross on APT.Chapter 7 Resetting Strikes, Barriers and Time with Jrgen Haug.1 Introduction.2 Reset Strike Barrier Options.3 Reset Barrier Options.4 Resetting Time.5 Conclusion.Bruno Dupire the Stochastic Wall Street Quant.Chapter 8 Asian Pyramid Power with Jrgen Haug and William Margrabe.1 Celia in Derivativesland.2 Calibrating to the Term Structure of Volatility.3 From Geometric to Arithmetic.4 The Dollars.Eduardo Schwartz: the Yoga Master of Mathematical Finance.Chapter 9 Practical Valuation of Power Derivatives.1 Introduction.2 Energy Swaps/Forwards.3 Power Options.4 Still, What About Fat-Tails?Aaron Brown on Gambling, Poker and Trading.Chapter 10 A Look in the Antimatter Mirror.1 Garbage in, Garbage Out?2 Conclusion.Knut Aase on Catastrophes and Financial Economics.Chapter 11 Negative Volatility and the Survival of the Western Financial Markets...



[Read Derivatives Models on Models Online](#)



[Download PDF Derivatives Models on Models](#)

You May Also Like



Grandpa Spanielson's Chicken Pox Stories: Story #1: The Octopus (I Can Read Book 2)

HarperCollins, 2005. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: Foreword by Raph Koster. Introduction. I. EXECUTIVE CONSIDERATIONS. 1. The Market. Do We Enter the Market? Basic Considerations. How...

[Download ePub »](#)



The Web Collection Revealed, Premium Edition: Adobe Dreamweaver CS6, Flash CS6, and Photoshop CS6 (Stay Current with Adobe Creative Cloud)

Cengage Learning, 2012. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: You can now maximize and integrate the design and development power of Adobe Creative Suite 6 with WEB...

[Download ePub »](#)



Star Flights Bedtime Spaceship: Journey Through Space While Drifting Off to Sleep

CreateSpace Independent Publishing Platform, 2013. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: "Star Flights Bedtime Spaceship" is a charming and fun story with the purpose to help children...

[Download ePub »](#)



Maisy's Christmas Tree

Candlewick, 2014. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: The final scene of the gang caroling around the tree, complete with paper crowns from British Christmas crackers, is...

[Download ePub »](#)



TJ new concept of the Preschool Quality Education Engineering the daily learning book of: new happy learning young children (2-4 years old) in small classes (3)(Chinese Edition)

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment.Paperback. Pub Date :2005-09-01 Publisher: Chinese children before making Reading: All books are the...

[Download ePub »](#)