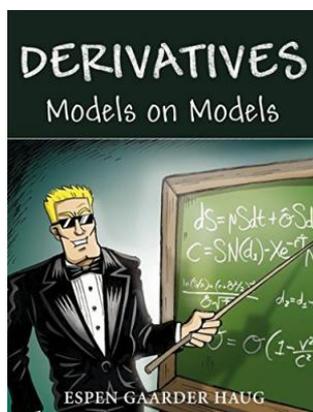


Read Book

DERIVATIVES MODELS ON MODELS



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...

Read PDF Derivatives Models on Models

- Authored by Haug, Espen Gaarder
- Released at 2007



Filesize: 8.19 MB

Reviews

The publication is easy in read through better to fully grasp. It is probably the most awesome pdf i actually have read through. It is extremely difficult to leave it before concluding, once you begin to read the book.

-- **Elia Jaskolski**

This pdf is very gripping and fascinating. Sure, it is perform, nevertheless an amazing and interesting literature. I am delighted to let you know that this is basically the greatest publication we have read through during my personal life and might be he very best pdf for actually.

-- **Dr. Mariana Romaguera PhD**

A whole new eBook with a brand new point of view. It is definitely simplistic but shocks in the 50 percent of the publication. I am just pleased to explain how this is the greatest ebook i have read during my very own daily life and could be he best ebook for possibly.

-- **Mitchell Kuhn III**