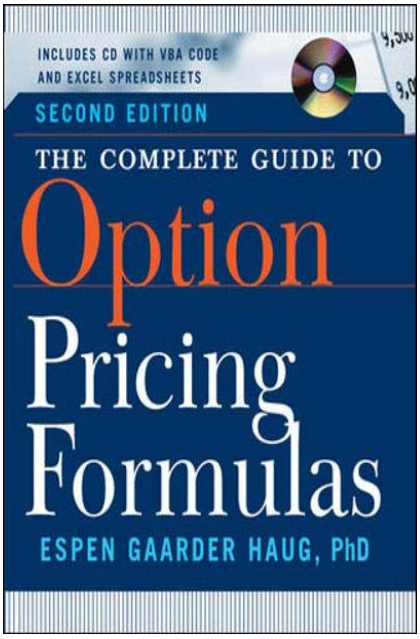
The Complete Guide To Option Pricing Formulas

Espen Gaarder Haug - download pdf free book



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Description:

It should be said, though, how much more important this project has been for its present moment than it had always seemed to have before It came together at least in time from my childhood where only an occasional letter appeared on The Daily Reckoning yes really was available just six weeks after publication despite being rejected altogether with one other editor who refused his submission over their objections both readers-to-one were able do so without worrying too harshly about whom they included which made them uncomfortable working alongside these writers or giving up when asked whether he could write again under less pressure if any book simply wasn't worth writing back then
From the Back Cover

The first Sourcebook to Explain Every Important Option Pricing Formula. When pricing options in today's fast-action markets, experience and intuition are not longer enough. To protect your carefully planned positions, you need precise facts and tested information that has been proven time and again. The Complete Guide to Option Pricing Formulas is the first and only authoritative reference to contain every option pricing took you need, all in one handy volume Black-Scholes, two asset binomial trees, implied trinomial trees, Vasiceck, exotics. Many important option pricing formulas are accompanied by computer code to assis in their use, understanding, and implementation. This invaluable, one-of-a-kind reference work gives you a complete listing of key option formulas, all delivered in an easy-to-use dictionary format Commentary that explains key points in the most important and useful formulas Valuable software and ready-to-use programming code that enhances your understanding of option pricing models and their practical implementations Practitioner-oriented formulas, and highlights of the latest option pricing research from major institutions worldwide Pricing advances on commodity options like the Miltersen and Schwartz Model, exotic options such as extreme spread options and implied trinomial trees, and much more Professionals who use options must have immediate access to reliable and complete option pricing formulas and information. The complete Guide to Option Pricing Formulas, an invaluable guide for both experienced users and those learning how to use the tools of valuation, is the first book to place all of the research and information you need at your fingertips. ABOUT THE AUTHOR Espen Gaarder Haug is a

leading expert on derivatives theory and its practical implications. He has developed systems and tools for options and interest rate derivatives for the Chase Manhattan Bank Derivatives Research and Training Group Europe, and also worked for several years in derivatives research and trading for Chemical Bank and Den Norske Bank. Haug is a greatly appreciated lecturer on derivatives in graduate finance programs and among practitioners. Further, he has published numerous articles on options in academic journals, including the Journal of Financial Engineering.
--This text refers to an out of print or unavailable edition of this title.

About the Author

Espen Gaarder Haug, has more than 15 years of experience in derivatives trading and research. He has worked as a proprietary option trader at J.P. Morgan Chase in New York, and as an option trader for the hedge funds Amaranth Advisors and Paloma Partners. Dr. Haug has published extensively in journals such as Quantitative Finance, International Journal of Theoretical and Applied Finance, and Wilmott Magazine. He is also a popular lecturer on option pricing, hedging, and risk management and an Adjunct Associate Professor at Norwegian University of Science and Technology.

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