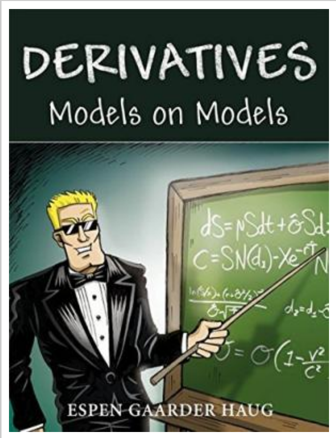

Derivatives Models on Models

By Haug, Espen Gaarder

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...