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JOHN C. HULL

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Advanced Derivatives Pricing and Risk Management Claudio Albanese, Giuseppe Campolieti, 2006 Book and CDROM include the important topics and cutting edge research in financial derivatives and risk management

How to Create and Manage a Hedge Fund Stuart A. McCrary, 2002-08-19 Includes trading examples that illustrate points about risk management and leverage Presents all the practical knowledge necessary to run a leveraged investment company Non technical explanations brings an element of transparency to a part of the investment world often thought of as difficult to understand

Derivatives, Risk Management & Value Mondher Bellalah, 2010 19 1 Numerical analysis and simulation techniques an introduction to finite difference methods 19 2 Application to European options on non dividend paying stocks 19 3 Valuation of American options

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Forecasting Volatility in the Financial Markets John L. Knight, Stephen Satchell, 2002 This text assumes that the reader has a firm grounding in the key principles and methods of understanding volatility measurement and builds on that knowledge to detail cutting edge modeling and forecasting techniques It then uses a technical survey to explain the different ways to measure risk and define the different models of volatility and return

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Modeling and Pricing of Swaps for Financial and Energy Markets with Stochastic Volatilities Anatoli Vital'evich Svishchuk, 2013 Modeling and Pricing of Swaps for Financial and Energy Markets with Stochastic Volatilities is devoted to the modeling and pricing of various kinds of swaps such as those for variance volatility covariance correlation for financial and energy markets with different stochastic volatilities which include CIR process regime switching delayed mean reverting multi factor fractional Levy based semi Markov and COGARCH 1 1 One of the main methods used in this book is change of time method The book outlines how the change of time method works for different kinds of models and problems arising in financial and energy markets and the associated problems in modeling and pricing of a variety of swaps The book also contains a study of a new model the delayed Heston model which improves the volatility surface fitting as compared with the classical Heston model The author calculates variance and volatility swaps for this model and provides hedging techniques

The book considers content on the pricing of variance and volatility swaps and option pricing formula for mean reverting models in energy markets Some topics such as forward and futures in energy markets priced by multi factor Levy models and generalization of Black 76 formula with Markov modulated volatility are part of the book as well and it includes many numerical examples such as S P60 Canada Index S P500 Index and AECO Natural Gas Index *Probability: The Science of Uncertainty* Michael A. Bean, 2009 Covers the basic probability of distributions with an emphasis on applications from the areas of investments insurance and engineering This book is suitable as a text for senior undergraduate and beginning graduate students in mathematics statistics actuarial science finance or engineering

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