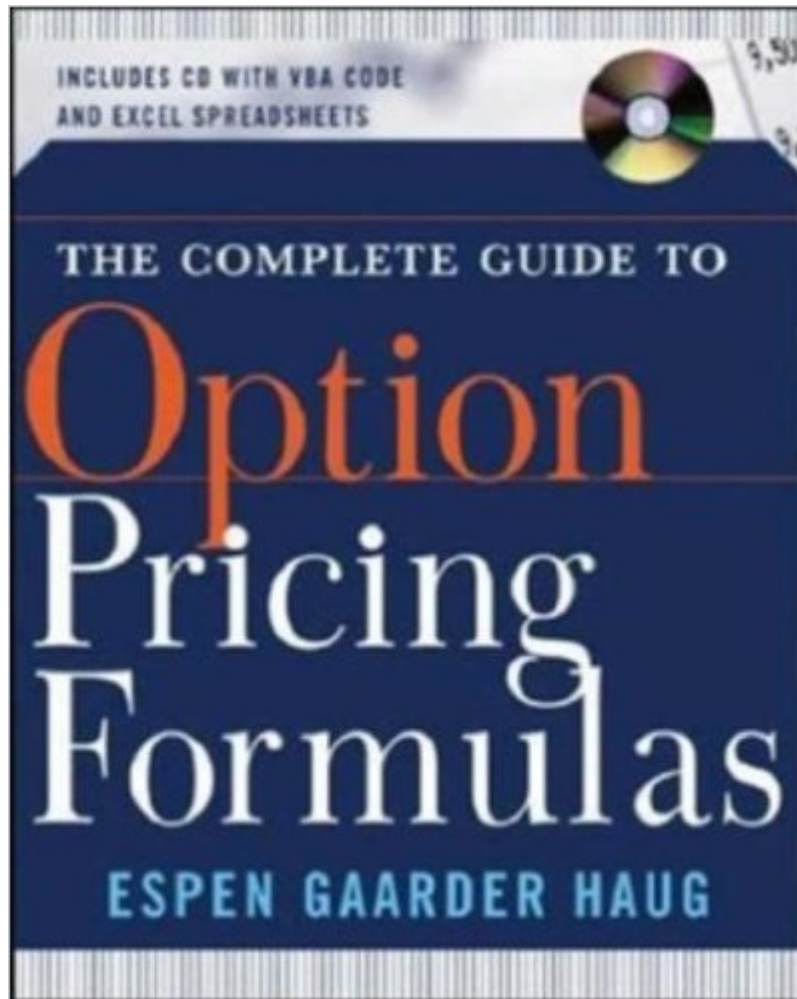


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The Complete Guide To Option Pricing Formulas



Synopsis

Long-established as a definitive resource by Wall Street professionals, *The Complete Guide to Option Pricing Formulas* has been revised and updated to reflect the realities of today's options markets. The Second Edition contains a complete listing of virtually every pricing formula_ all presented in an easy-to-use dictionary format, with expert author commentary and ready-to-use programming code. The Second Edition of this classic guide now includes more than 60 new option models and formulasâextensive tables providing an overview of all formulasânew examples and applicationsâand an updated CD containing all pricing formulas, with VBA code and ready-to-use Excel spreadsheets. The volume also features several new chapters covering such things as: option sensitivities, discrete dividend, commodity options, and two chapters on numerical methods covering trees, finite difference and Monte Carlo Simulation. The new edition of *The Complete Guide to Option Pricing Formulas* offers quick access to:

- Options Pricing Overview
- Black-Scholes-Merton
- Black-Scholes-Merton Greeks
- Analytical Formulas for American Options
- Exotic Options
- Single Asset Exotic Options on Two Assets
- Black-Scholes-Merton Adjustments and Alternatives
- Trees and Finite Difference Methods
- Monte Carlo Simulation
- Options on Stocks that Pay Discrete Dividends
- Commodity and Energy Options
- Interest Rate Derivatives
- Volatility and Correlation Distributions
- Some Useful Formulas: Interpolation, Interest Rates, and Risk-Reward Measures

This all-in-one options pricing guide contains a numerical example or a table with values for each option pricing formula. The book also includes a helpful glossary of notations, as well as an extensive bibliography of related books and articles.

Book Information

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Customer Reviews

If you are reading this page, it means that you are interested in derivative securities. I am a person who is "average" on calculus (did it in univ 4 years back), have been a consultant until now since my graduation but wanted to move into i-banking...I sulked at the thought of (if not dreaded) going back to calculus and all those math-heavy thingies, but among my searches I found this book. It sounded best because rather than a lot of historical and theoretical jazz alone, I wanted to see a compilation of the actual formulae. Believe me, JUST GET IT!!¹. This book gives me all of the above in one neat capsule form! All the introductory derivatives stuff i read sounded like "And derivatives can be of the type options, futures etc". That 'etc' always bothered me because I wanted something which told me ALL types of derivatives. This book does it - at least MOST of it. It has BlackScholes, binomials, also has an excellent section on Monte Carlo.² This book also made me feel a lot more confident than the average book from my library - right from chapter 1, I did not feel that it has been a long time since I did derivatives and integration. Worth it.³ Anyone who says that this is too techie for a normal person just does not get it. I am a very ordinary calculus guy, but this made senseyou of course need to put your head to it..you cannot be watching Seinfeld and reading this book-- and remember, its structured more like a reference book with all the formulas and brief descriptions of why/how/where they are likely to be used. Excellent and efficient scope if you ask me!⁴. As I said, if you are looking at this page then you are most likely interested in derivatives, and believe me my friend, just get this book.

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