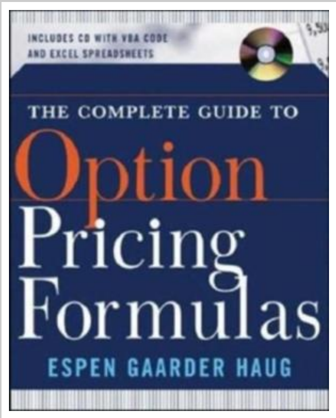

The Complete Guide to Option Pricing Formulas (Mixed media product)

By Espen Gaarder Haug

McGraw-Hill Education - Europe, United States, 2007. Mixed media product. Book Condition: New. 2nd Revised edition. 236 x 200 mm. Language: English . Brand New Book. 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 formulas.extensive tables providing an overview of all formulas.new examples and applications.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...

Reviews

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