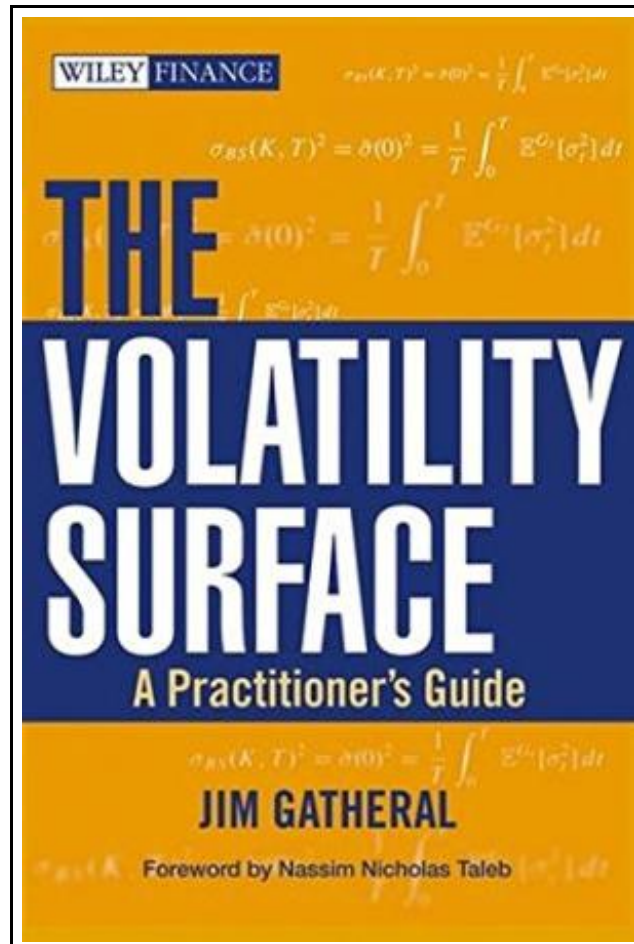


## The Volatility Surface: A Practitioner's Guide (Hardback)



Filesize: 1.44 MB

### Reviews

*The book is great and fantastic. it had been writtern extremely perfectly and valuable. I am very happy to let you know that here is the finest pdf i have read through within my own life and can be he very best book for actually.*  
(Miss Rossie Fay)

## THE VOLATILITY SURFACE: A PRACTITIONER'S GUIDE (HARDBACK)



John Wiley and Sons Ltd, United Kingdom, 2006. Hardback. Book Condition: New. 1. Auflage. 231 x 150 mm. Language: English . Brand New Book. Praise for The Volatility Surface I m thrilled by the appearance of Jim Gatheral's new book The Volatility Surface. The literature on stochastic volatility is vast, but difficult to penetrate and use. Gatheral's book, by contrast, is accessible and practical. It successfully charts a middle ground between specific examples and general models--achieving remarkable clarity without giving up sophistication, depth, or breadth. --Robert V. Kohn, Professor of Mathematics and Chair, Mathematical Finance Committee, Courant Institute of Mathematical Sciences, New York University Concise yet comprehensive, equally attentive to both theory and phenomena, this book provides an unsurpassed account of the peculiarities of the implied volatility surface, its consequences for pricing and hedging, and the theories that struggle to explain it. - -Emanuel Derman, author of My Life as a Quant Jim Gatheral is the wildest practitioner in the business. This very fine book is an outgrowth of the lecture notes prepared for one of the most popular classes at NYU's esteemed Courant Institute. The topics covered are at the forefront of research in mathematical finance and the author's treatment of them is simply the best available in this form. --Peter Carr, PhD, head of Quantitative Financial Research, Bloomberg LP Director of the Masters Program in Mathematical Finance, New York University Jim Gatheral is an acknowledged master of advanced modeling for derivatives. In The Volatility Surface he reveals the secrets of dealing with the most important but most elusive of financial quantities, volatility. --Paul Wilmott, author and mathematician As a teacher in the field of mathematical finance, I welcome Jim Gatheral's book as a significant development. Written by a Wall Street practitioner with extensive market...



[Read The Volatility Surface: A Practitioner's Guide \(Hardback\) Online](#)



[Download PDF The Volatility Surface: A Practitioner's Guide \(Hardback\)](#)

## You May Also Like

**My Life as a Third Grade Zombie: Plus Free Online Access (Hardback)**

Gallopade International, United States, 2013. Hardback. Book Condition: New. 224 x 142 mm. Language: English . Brand New Book. When you purchase the Library Bound mystery you will receive FREE online eBook access! Carole Marsh...

[Download ePub »](#)

**Children's Rights (Dodo Press) (Paperback)**

Dodo Press, United Kingdom, 2007. Paperback. Book Condition: New. 226 x 150 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*.Kate Douglas Wiggin, nee Smith (1856-1923) was an American children's author...

[Download ePub »](#)

**Penelope's Irish Experiences (Dodo Press) (Paperback)**

Dodo Press, United Kingdom, 2007. Paperback. Book Condition: New. 224 x 150 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*.Kate Douglas Wiggin, nee Smith (1856-1923) was an American children's author...

[Download ePub »](#)

**Baby Whale's Long Swim: Level 1 (Paperback)**

Sterling Publishing Co Inc, United States, 2012. Paperback. Book Condition: New. 224 x 150 mm. Language: English . Brand New Book. When spring comes, a baby calf gray whale and his mother head north to...

[Download ePub »](#)

**Dog Farts: Pooter's Revenge (Paperback)**

Createspace, United States, 2013. Paperback. Book Condition: New. 224 x 150 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*.BONUS - Includes FREE Dog Farts Audiobook Inside! That's right. For a limited...

[Download ePub »](#)