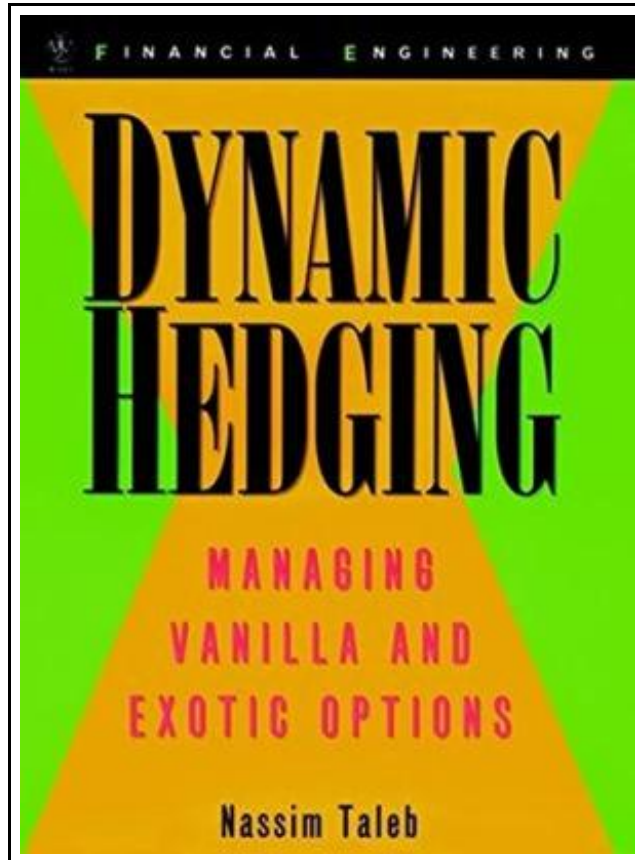


Taleb on Risk: Dynamic Hedging (Hardback)



Filesize: 4.76 MB

Reviews

A whole new eBook with an all new standpoint. It is actually rally fascinating throgh reading through time period. You wont truly feel monotony at anytime of your own time (that's what catalogues are for relating to when you request me).

(Claire Bartell)

TALEB ON RISK: DYNAMIC HEDGING (HARDBACK)



John Wiley and Sons Ltd, United States, 1997. Hardback. Book Condition: New. 259 x 183 mm. Language: English . Brand New Book. Dynamic Hedging is the definitive source on derivatives risk. It provides a real-world methodology for managing portfolios containing any nonlinear security. It presents risks from the vantage point of the option market maker and arbitrage operator. The only book about derivatives risk written by an experienced trader with theoretical training, it remolds option theory to fit the practitioner s environment. As a larger share of market exposure cannot be properly captured by mathematical models, noted option arbitrageur Nassim Taleb uniquely covers both on-model and off-model derivatives risks. The author discusses, in plain English, vital issues, including:* The generalized option, which encompasses all instruments with convex payoff, including a trader s potential bonus.* The techniques for trading exotic options, including binary, barrier, multiasset, and Asian options, as well as methods to take into account the wrinkles of actual, non-bellshaped distributions.* Market dynamics viewed from the practitioner s vantage point, including liquidity holes, portfolio insurance, squeezes, fat tails, volatility surface, GARCH, curve evolution, static option replication, correlation instability, Pareto-Levy, regime shifts, autocorrelation of price changes, and the severe flaws in the value at risk method.* New tools to detect risks, such as higher moment analysis, topography exposure, and nonparametric techniques.* The path dependence of all options hedged dynamically. Dynamic Hedging is replete with helpful tools, market anecdotes, at-a-glance risk management rules distilling years of market lore, and important definitions. The book contains modules in which the fundamental mathematics of derivatives, such as the Brownian motion, Ito s lemma, the numeraire paradox, the Girsanov change of measure, and the Feynman-Kac solution are presented in intuitive practitioner s language. Dynamic Hedging is an indispensable and definitive reference for market makers, academics, finance...



[Read Taleb on Risk: Dynamic Hedging \(Hardback\) Online](#)



[Download PDF Taleb on Risk: Dynamic Hedging \(Hardback\)](#)

Related eBooks



Dog on It! - Everything You Need to Know about Life Is Right There at Your Feet
14 Hands Press, United States, 2013. Paperback. Book Condition: New. 198 x 132 mm. Language: English . Brand New Book ***** Print on Demand *****.Have you ever told a little white lie? Or maybe a...

[Save Book »](#)



Daddyteller: How to Be a Hero to Your Kids and Teach Them What's Really by Telling Them One Simple Story at a Time

Createspace, United States, 2013. Paperback. Book Condition: New. 214 x 149 mm. Language: English . Brand New Book ***** Print on Demand *****.You have the power, Dad, to influence and educate your child. You can...

[Save Book »](#)



Oxford Reading Tree Read with Biff, Chip, and Kipper: Phonics: Level 6: Grand New Blue Shoes (Hardback)

Oxford University Press, United Kingdom, 2011. Hardback. Book Condition: New. 172 x 142 mm. Language: English . Brand New Book. Read With Biff, Chip and Kipper is the UK's best-selling home reading series. It...

[Save Book »](#)



Where Is My Mommy?: Children's Book

Createspace, United States, 2013. Paperback. Book Condition: New. 279 x 216 mm. Language: English . Brand New Book ***** Print on Demand *****.This children's book is wonderfully illustrated. It has an awesome plot to...

[Save Book »](#)



TJ new concept of the Preschool Quality Education Engineering: new happy learning young children (3-5 years old) daily learning book Intermediate (2) (Chinese Edition)

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment. Paperback. Pub Date :2005-09-01 Publisher: Chinese children before making Reading: All books are the...

[Save Book »](#)



Books for Kindergarteners: 2016 Children's Books (Bedtime Stories for Kids) (Free Animal Coloring Pictures for Kids)

2015. PAP. Book Condition: New. New Book. Delivered from our US warehouse in 10 to 14 business days. THIS BOOK IS PRINTED ON DEMAND. Established seller since 2000.

[Save eBook »](#)



Demons The Answer Book (New Trade Size)

Whitaker House. PAPERBACK. Book Condition: New. 0883689553 Feed My Sheep Books: A Family Ministry, Competing For YHWH Online Since 2001. Support the Assembly Before Buying Big Box-store Books. We Shrink Wrap & Carefully Package Your

[Save eBook »](#)



Read Write Inc. Phonics: Grey Set 7 Non-Fiction 2 a Flight to New York

Oxford University Press, United Kingdom, 2016. Paperback. Book Condition: New. 213 x 98 mm. Language: N/A. Brand New Book. These decodable non-fiction books provide structured practice for children learning to read. Each set of books

[Save eBook »](#)



Luna Alook s Funny Food Book

Createspace Independent Publishing Platform, United States, 2015. Paperback. Book Condition: New. Apoorva Dingar (illustrator). Large Print. 216 x 216 mm. Language: English . Brand New Book ***** Print on Demand *****.Luna Alook s Funny food

[Save eBook »](#)



Do Monsters Wear Undies Coloring Book: A Rhyming Children s Coloring Book

Createspace Independent Publishing Platform, United States, 2015. Paperback. Book Condition: New. Mark Smith (illustrator). 279 x 216 mm. Language: English . Brand New Book ***** Print on Demand *****.A #1 Best Selling Children s Book

[Save eBook »](#)