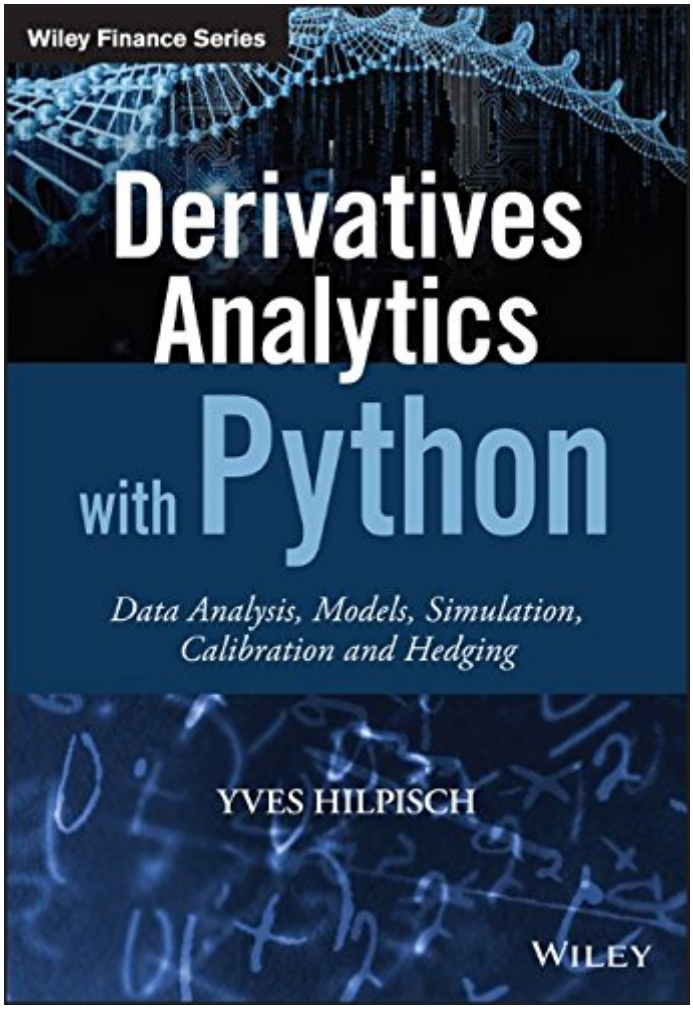
Derivatives Analytics with Python: Data Analysis, Models, Simulation, Calibration and Hedging (The Wiley Finance Series) PDF



Derivatives Analytics with Python: Data Analysis, Models, Simulation, Calibration and Hedging (The Wiley Finance Series) by Yves Hilpisch ISBN 1119037999

Supercharge options analytics and hedging using the power of Python

Derivatives Analytics with Python shows you how to implement market-consistent valuation and hedging approaches using advanced financial models, efficient numerical techniques, and the powerful capabilities of the Python programming language. This unique guide offers detailed explanations of all theory, methods, and processes, giving you the background and tools necessary to value stock index options from a sound foundation. You'll find and use self-contained

Python scripts and modules and learn how to apply Python to advanced data and derivatives analytics as you benefit from the 5,000+ lines of code that are provided to help you reproduce the results and graphics presented. Coverage includes market data analysis, risk-neutral valuation, Monte Carlo simulation, model calibration, valuation, and dynamic hedging, with models that exhibit stochastic volatility, jump components, stochastic short rates, and more. The companion website features all code and IPython Notebooks for immediate execution and automation.

Python is gaining ground in the derivatives analytics space, allowing institutions to quickly and efficiently deliver portfolio, trading, and risk management results. This book is the finance professional's guide to exploiting Python's capabilities for efficient and performing derivatives analytics.

- Reproduce major stylized facts of equity and options markets yourself
- Apply Fourier transform techniques and advanced Monte Carlo pricing
- Calibrate advanced option pricing models to market data
- Integrate advanced models and numeric methods to dynamically hedge options

Recent developments in the Python ecosystem enable analysts to implement analytics tasks as performing as with C or C++, but using only about one-tenth of the code or even less. *Derivatives Analytics with Python — Data Analysis, Models, Simulation, Calibration and Hedging* shows you what you need to know to supercharge your derivatives and risk analytics efforts.

Derivatives Analytics with Python: Data Analysis, Models, Simulation, Calibration and Hedging (The Wiley Finance Series) Review

This Derivatives Analytics with Python: Data Analysis, Models, Simulation, Calibration and Hedging (The Wiley Finance Series) book is not really ordinary book, you have it then the world is in your hands. The benefit you get by reading this book is actually information inside this reserve incredible fresh, you will get information which is getting deeper an individual read a lot of information you will get. This kind of Derivatives Analytics with Python: Data Analysis, Models, Simulation, Calibration and Hedging (The Wiley Finance Series) without we recognize teach the one who looking at it become critical in imagining and analyzing. Don’t be worry Derivatives Analytics with Python: Data Analysis, Models, Simulation, Calibration and Hedging (The Wiley Finance Series) can bring any time you are and not make your tote space or bookshelves’ grow to be full because you can have it inside your lovely laptop even cell phone. This Derivatives Analytics with Python: Data Analysis, Models, Simulation, Calibration and Hedging (The Wiley Finance Series) having great arrangement in word and layout, so you will not really feel uninterested in reading.