Exotic Options: A Guide to Second Generation Options PDF

EXOTIC OPTIONS
A Guide to
Second Generation Options

2nd Edition

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World Scientific

Exotic Options: A Guide to Second Generation Options by Peter G Zhang ISBN 9810235216
This is the first systematic and extensive book on exotic options. The book covers essentially all popular exotic options currently trading in the Over-the-Counter (Otc) market, from digitals, quantos, spread options, lookback options, Asian options, vanilla barrier options, to various types of exotic barrier options and other options. Each type of exotic options is largely written in a separate chapter, beginning with the basic concepts of the products and then moving on to how to price them in closed-form solutions. Many pricing formulae and analyses which have not previously appeared in the literature are included and illustrated with detailed examples. It will be of great interest to traders, marketers, analysts, risk managers, professors, graduate students, and anyone who is interested in what is going on in the rapidly changing financial market.

Exotic Options: A Guide to Second Generation Options Review

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