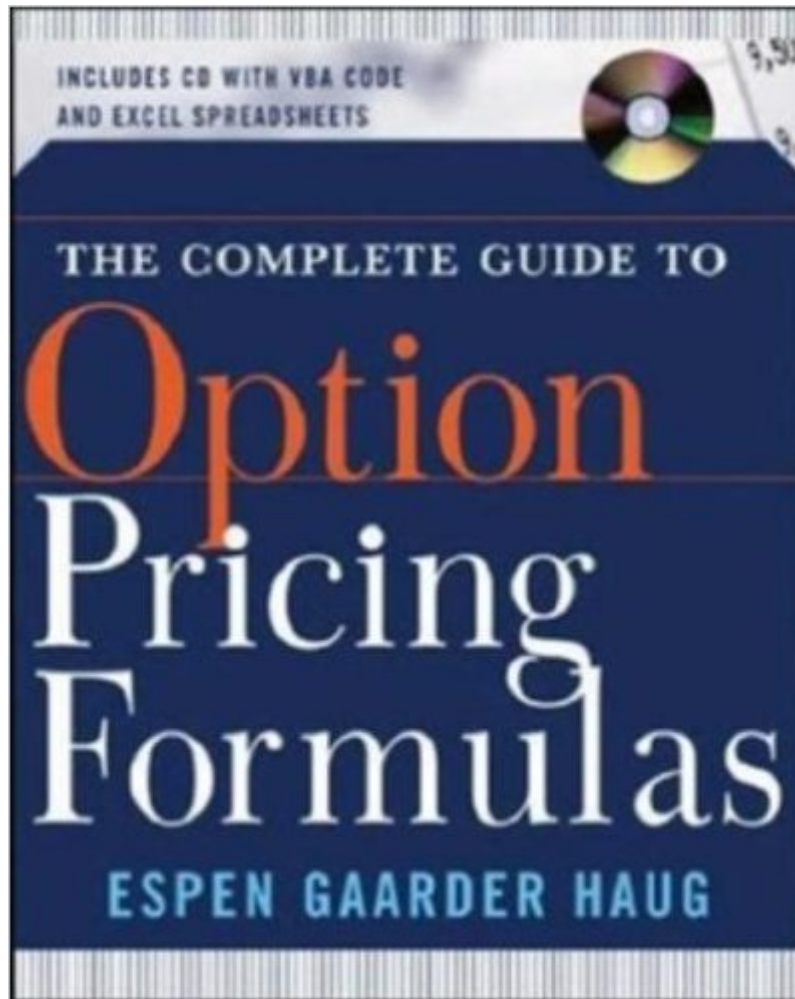


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The Complete Guide To Option Pricing Formulas



Synopsis

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 formulasâ |extensive tables providing an overview of all formulasâ |new examples and applicationsâ |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 Carlo Simulation Options on Stocks that Pay Discrete Dividends Commodity and Energy Options Interest Rate Derivatives Volatility and Correlation Distributions Some Useful Formulas: Interpolation, Interest Rates, and Risk-Reward Measures This all-in-one options pricing guide contains a numerical example or a table with values for each option pricing formula. The book also includes a helpful glossary of notations, as well as an extensive bibliography of related books and articles.

Book Information

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Customer Reviews

If you are reading this page, it means that you are interested in derivative securities. I am a person who is "average" on calculus (did it in univ 4 years back), have been a consultant until now since my graduation but wanted to move into i-banking...I sulked at the thought of (if not dreaded) going back to calculus and all those math-heavy thingies, but among my searches I found this book. It sounded best because rather than a lot of historical and theoretical jazz alone, I wanted to see a compilation of the actual formulae. Believe me, JUST GET IT!!¹. This book gives me all of the above in one neat capsule form! All the introductory derivatives stuff i read sounded like "And derivatives can be of the type options, futures etc". That 'etc' always bothered me because I wanted something which told me ALL types of derivatives. This book does it - at least MOST of it. It has BlackScholes, binomials, also has an excellent section on Monte Carlo.² This book also made me feel a lot more confident than the average book from my library - right from chapter 1, I did not feel that it has been a long time since I did derivatives and integration. Worth it.³ Anyone who says that this is too techie for a normal person just does not get it. I am a very ordinary calculus guy, but this made senseyou of course need to put your head to it..you cannot be watching Seinfeld and reading this book-- and remember, its structured more like a reference book with all the formulas and brief descriptions of why/how/where they are likely to be used. Excellent and efficient scope if you ask me!⁴. As I said, if you are looking at this page then you are most likely interested in derivatives, and believe me my friend, just get this book.

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