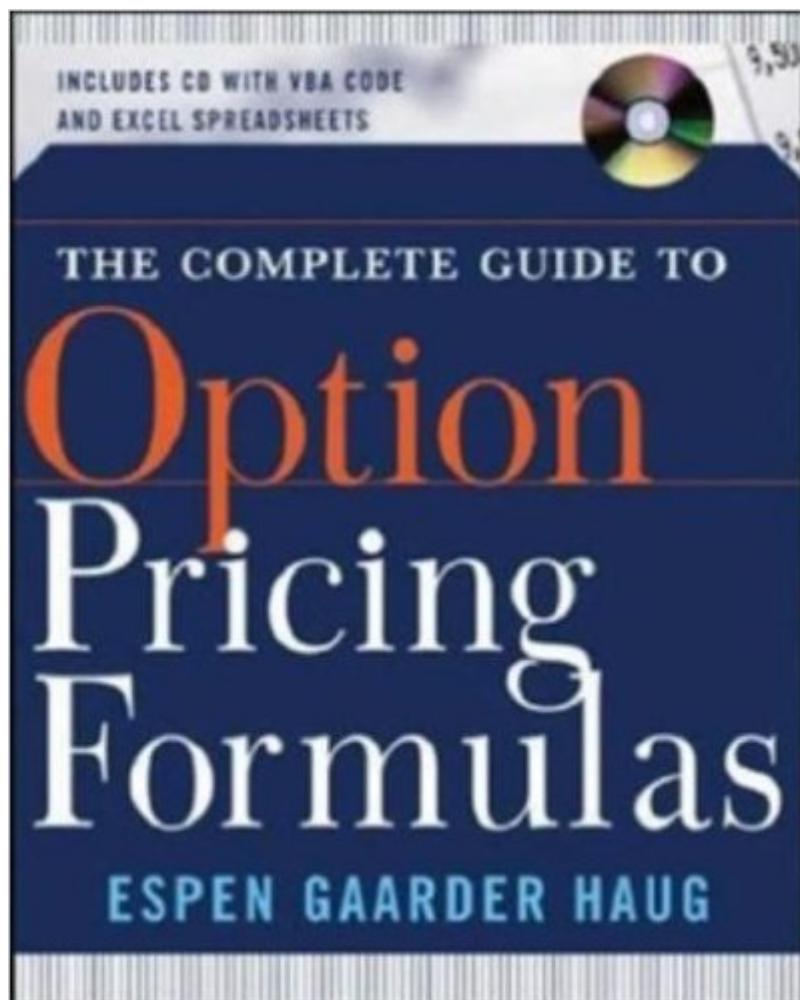


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The Complete Guide To Option Pricing Formulas



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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