



An Introduction to Equity Derivatives: Theory and Practice (Hardback)

By Sébastien Bossu, Philippe Henrotte

John Wiley Sons Inc, United States, 2012. Hardback. Book Condition: New. 2nd Revised edition. 246 x 170 mm. Language: English . Brand New Book. Everything you need to get a grip on the complex world of derivatives Written by the internationally respected academic/finance professional author team of Sébastien Bossu and Philippe Henrotte, An Introduction to Equity Derivatives is the fully updated and expanded second edition of the popular Finance and Derivatives. It covers all of the fundamentals of quantitative finance clearly and concisely without going into unnecessary technical detail. Designed for both new practitioners and students, it requires no prior background in finance and features twelve chapters of gradually increasing difficulty, beginning with basic principles of interest rate and discounting, and ending with advanced concepts in derivatives, volatility trading, and exotic products. Each chapter includes numerous illustrations and exercises accompanied by the relevant financial theory. Topics covered include present value, arbitrage pricing, portfolio theory, derivatives pricing, delta-hedging, the Black-Scholes model, and more. * An excellent resource for finance professionals and investors looking to acquire an understanding of financial derivatives theory and practice * Completely revised and updated with new chapters, including coverage of cutting-edge concepts in volatility trading and exotic...



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