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A Python-based Guide

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Perez,2017-09-21 Listed Volatility and Variance Derivatives is a comprehensive treatment of all aspects of these increasingly popular derivatives products and has the distinction of being both the first to cover European volatility and variance products provided by Eurex and the first to offer Python code for implementing comprehensive quantitative analyses of these financial products For those who want to get started right away the book is accompanied by a dedicated Web page and a Github repository that includes all the code from the book for easy replication and use as well as a hosted version of all the code for immediate execution Python is fast making inroads into financial modelling and derivatives analytics and recent developments allow Python to be as fast as pure C or C while consisting generally of only 10% of the code lines associated with the compiled languages This complete guide offers rare insight into the use of Python to undertake complex quantitative analyses of listed volatility and variance derivatives

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