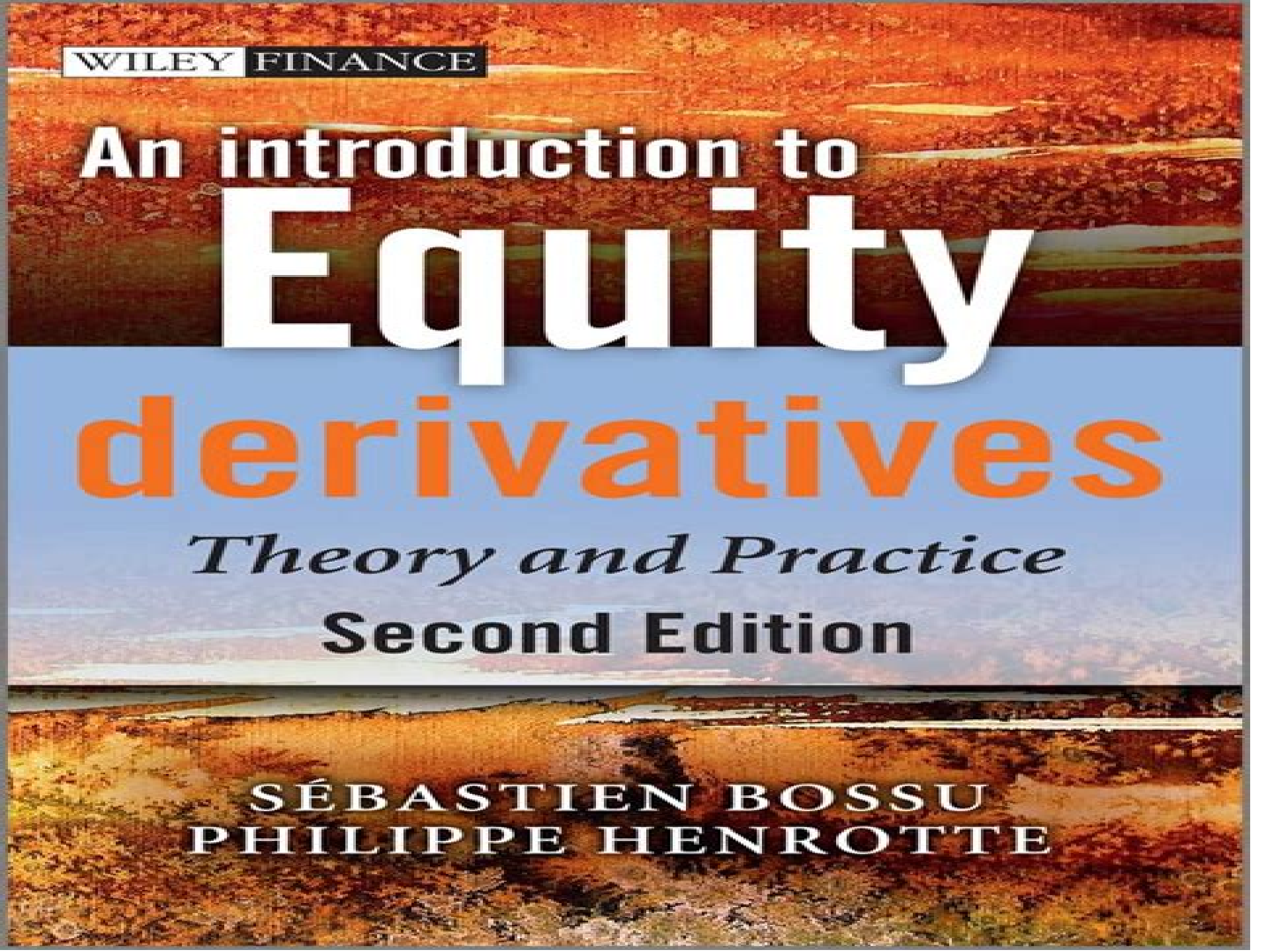




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Equity derivatives

Theory and Practice

Second Edition

SÉBASTIEN BOSSU
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Sebastien Bossu,Philippe Henrotte



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An Introduction to Equity Derivatives Sebastien Bossu,Philippe Henrotte,2012-03-27 Everything you need to get a grip on the complex world of derivatives Written by the internationally respected academic finance professional author team of Sebastien Bossu and Philipe 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 products An accompanying website is available which contains additional resources including powerpoint slides and spreadsheets Visit www.introeqd.com for details

Advanced Equity Derivatives Sebastien Bossu,2014-05-05 In Advanced Equity Derivatives Volatility and Correlation S bastien Bossu reviews and explains the advanced concepts used for pricing and hedging equity exotic derivatives Designed for financial modelers option traders and sophisticated investors the content covers the most important theoretical and practical extensions of the Black Scholes model Each chapter includes numerous illustrations and a short selection of problems covering key topics such as implied volatility surface models pricing with implied distributions local volatility models volatility derivatives correlation measures correlation trading local correlation models and stochastic correlation The author has a dual professional and academic background making Advanced Equity Derivatives Volatility and Correlation the perfect reference for quantitative researchers and mathematically savvy finance professionals looking to acquire an in depth understanding of equity exotic derivatives pricing and hedging

Equity Derivatives Marcus Overhaus,Andrew Ferraris,Thomas Knudsen,Frank Mao,Laurent Nguyen-Ngoc,Gero Schindlmayr,2011-08-10 Written by the quantitative research team of Deutsche Bank the world leader in innovative equity derivative transactions this book acquaints readers with leading edge thinking in modeling and hedging these transactions Equity Derivatives offers a balanced integrated presentation of theory and practice in equity derivative markets It provides a theoretical treatment of each new modeling and hedging concept first and then demonstrates their practical application The book covers the newest and fastest growing class of derivative instruments fund derivatives cutting edge developments in equity derivative modeling new developments in correlation modeling and understanding volatility skews and new Web based implementation delivery methods Marcus Overhaus PhD Andrew Ferraris DPhil Thomas Knudsen PhD Frank Mao PhD Ross

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Derivatives Keith Cuthbertson, Wendy L. Pirie, Dirk Nitzsche, Niall Michael O'Sullivan, 2019-10-10 Three experts provide an authoritative guide to the theory and practice of derivatives Derivatives Theory and Practice and its companion website explore the practical uses of derivatives and offer a guide to the key results on pricing hedging and speculation using derivative securities The book links the theoretical and practical aspects of derivatives in one volume whilst keeping mathematics and statistics to a minimum Throughout the book the authors put the focus on explanations and applications Designed as an engaging resource the book contains commentaries that make serious points in a lighthearted manner The authors examine the real world of derivatives finance and include discussions on a wide range of topics such as the use of derivatives by hedge funds and the application of strip and stack hedges by corporates while providing an analysis of how risky the stock market can be for long term investors and more To enhance learning each chapter contains learning objectives worked examples details of relevant finance blogs technical appendices and exercises

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Equity Derivatives Explained Mohamed Bouzoubaa, 2014-06-06

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