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Derivatives And Risk
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Introduction To Derivatives And Risk Management

Derivatives and Risk
Management provides

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readers with a thorough knowledge of the functions of derivatives and the many risks associated with their use. It covers particular derivative

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instruments available in India and the four types of derivatives. It is useful for postgraduate students of commerce, finance and management, fund managers, risk-

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management specialists,
treasury managers,
students taking the CFA
examinations and anyone
who wants to understand
the derivatives market
in India.

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A market leader, this book has detailed but flexible coverage of options, futures, forwards, swaps, and risk management – as well as a solid

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introduction to pricing,
trading, and strategy
allowing readers to gain
valuable information on
a wide range of topics
and apply to situations
they may face.

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The rewards and dangers of speculating in the modern financial markets have come to the fore in recent times with the collapse of banks and bankruptcies of public

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corporations as a direct result of ill-judged investment. At the same time, individuals are paid huge sums to use their mathematical skills to make well-

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judged investment
decisions. Here now is
the first rigorous and
accessible account of
the mathematics behind
the pricing,
construction and hedging

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of derivative securities. Key concepts such as martingales, change of measure, and the Heath-Jarrow-Morton model are described with mathematical precision

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in a style tailored for market practitioners. Starting from discrete-time hedging on binary trees, continuous-time stock models (including Black-Scholes) are

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developed.

Practicalities are stressed, including examples from stock, currency and interest rate markets, all accompanied by graphical

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illustrations with realistic data. A full glossary of probabilistic and financial terms is provided. This unique book will be an

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essential purchase for
market practitioners,
quantitative analysts,
and derivatives traders.
Its unified treatment of
derivative security
applications to both

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risk management and speculative trading separates this book from others. Presenting an integrated explanation of speculative trading and risk management from

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the practitioner's point
of view, Risk
Management, Speculation,
and Derivative
Securities is the only
standard text on
financial risk

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management that departs from the perspective of an agent whose main concerns are pricing and hedging derivatives.

After offering a general framework for risk

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management and speculation using derivative securities, it explores specific applications to forward contracts and options. Not intended as a

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comprehensive
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derivative securities,
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Derivative Securities is
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from the perspective of
an agent whose main
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practitioner's point of view *Provides an innovative, useful approach that addresses new developments in derivatives and risk management

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Uses and Abuses of
Financial Derivatives
Financial Derivatives

Coupling real business

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*examples with minimal
technical mathematics,
market-leading*

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theory, and practical applications to give students a solid understanding of how derivatives are used to manage the risks of financial decisions. The

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book delivers detailed coverage of options, futures, forwards, swaps, and risk management as well as a balanced introduction to pricing, trading, and strategy. New

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*Written by Robert Jarrow,
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finance, and his former*

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student Arkadev

*Chatterjea, Introduction
to Derivatives is the
first text developed from
the ground up for students
taking the introductory
derivatives course. The*

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*difference for companies
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mathematical models and
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liabilities exposed to

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mortality or other contingencies and the structure and regulations of the insurance and pension markets. Motivated, designed and written for and by actuaries, this book puts actuarial applications at

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the forefront in addition to balancing mathematics and finance at an adequate level to actuarial undergraduates. While the classical theory of financial mathematics is discussed, the authors provide a thorough grounding

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(differentiation and integration of functions), probability (at the level of the Society of Actuaries' Exam P), interest theory (time value of money) and, ideally, a basic understanding of elementary

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stochastic processes such as random walks.

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*An Introduction to Credit
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*Yan Sheng Gong Ju Yu Feng
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instruments and positions but provides motivation for every derivatives position by explaining what the manager wants to accomplish prior to addressing the details of the position.

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Financial Derivatives goes to the heart of the arcane and largely misunderstood world of derivative finance and makes it accessible to everyone—even novice readers. Marthinsen takes us behind the scenes, into the back alleyways of

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Introduction to Credit Derivatives provides a broad introduction to products and a marketplace that have changed significantly since the financial crisis of 2008. Author Moorad Choudhry gives a

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credit derivative instruments
and the risks they involve in a
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Beginning with foundational***

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appendices and a glossary add considerably to the lasting value of the book for students and professionals in finance. A post-crisis guide to a powerful bank risk management product, its history and its use

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rft.reuters.com). This regularly updated site offers a range of screens taken directly from the Reuters terminal, information on professional exams, web links to key institutional finance web sites

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and much more. This book will be of particular interest to novice traders, investors and trainers in financial institutions looking for a key introductory text. By allowing readers to progress through

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the fundamentals and applications in a simulated trading environment at their own pace, the book will be an invaluable starting block for those new to the field of derivatives.

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using numerical methods such as lattices (BOPM), Mone Carlo simulation and finite difference methods, in additon to solutions using continuous time mathematics, are also covered. Real options theory

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and its use in investment appraisal and in valuing internet and biotechnology companies provide cutting edge practical applications. Practical risk management issues are examined in depth.

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Alternative models for calculating Value at Risk (market risk) and credit risk provide the theoretical basis for a practical and timely overview of these areas of regulatory policy. This book is

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undergraduates, either as a
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financial and commodity
derivatives, their institutional
framework and risk
management. It provides an
overview of the new
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This book is both informative and
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Carlo, hedge ratios, etc., including time series analysis and statistical concepts such as GARCH Models or Chi-Square-distributions. It shows how optimal trading decisions can be deduced once risk has

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been quantified by introducing risk-adjusted performance measures and a complete presentation of modern quantitative portfolio optimization. Furthermore, all the important modern

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derivatives and their pricing methods are presented; from basic discounted cash flow methods to Black-Scholes, binomial trees, differential equations, finite difference schemes, Monte Carlo

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methods, Martingales and
Numeraires, terms structure
models, etc. The fifth edition
of this classic finance book
has been comprehensively
reviewed. New
chapters/content cover

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multicurve bootstrapping, the valuation and hedging of credit default risk that is inherently incorporated in every derivative—both of which are direct and permanent consequences of

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the financial crises with a large impact on our understanding of modern derivative valuation. The book will be accompanied by downloadable Excel spreadsheets, which demonstrate

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how the theoretical concepts explained in the book can be turned into valuable algorithms and applications and will serve as an excellent starting point for the reader ' s own bespoke solutions for

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valuation and risk

management systems.

Risk control and derivative pricing have become of major concern to financial institutions, and there is a real need for adequate

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statistical tools to measure and anticipate the amplitude of the potential moves of the financial markets.

Summarising theoretical developments in the field, this 2003 second edition has been

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substantially expanded.

Additional chapters now cover stochastic processes, Monte-Carlo methods, Black-Scholes theory, the theory of the yield curve, and Minority Game. There are discussions

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on aspects of data analysis, financial products, non-linear correlations, and herding, feedback and agent based models. This book has become a classic reference for graduate students and

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researchers working in
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mathematical finance, and for
quantitative analysts working
on risk management,
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quantitative trading

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The market for financial derivatives is far and away the largest and most powerful market in the world, and it is growing exponentially. In 1970 the yearly valuation of

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financial derivatives was only a few million dollars. By 1980 the sum had swollen to nearly one hundred million dollars. By 1990 it had climbed to almost one hundred billion dollars, and in 2000 it

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approached one hundred trillion. Created and sustained by a small number of European and American banks, corporations, and hedge funds, the derivatives market has an enormous

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impact on the economies of nations—particularly poorer nations—because it controls the price of money.

Derivatives bought and sold by means of computer keystrokes in London and

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New York affect the price of food, clothing, and housing in Johannesburg, Kuala Lumpur, and Buenos Aires. Arguing that social theorists concerned with globalization must familiarize themselves

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with the mechanisms of a world economy based on the rapid circulation of capital, Edward LiPuma and Benjamin Lee offer a concise introduction to financial derivatives. LiPuma and Lee

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explain how derivatives are essentially wagers—often on the fluctuations of national currencies—based on models that aggregate and price risk. They describe how these financial instruments are

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changing the face of capitalism, undermining the power of nations and perpetrating a new and less visible form of domination on postcolonial societies. As they ask: How does one know

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about, let alone demonstrate
against, an unlisted, virtual,
offshore corporation that
operates in an unregulated
electronic space using a
secret proprietary trading
strategy to buy and sell

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arcane financial instruments?

LiPuma and Lee provide a necessary look at the obscure but consequential role of financial derivatives in the global economy.

Understand derivatives in a

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nonmathematical way

Financial Derivatives, Third Edition gives readers a broad working knowledge of derivatives. For individuals who want to understand derivatives without getting

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bogged down in the mathematics surrounding their pricing and valuation. Financial Derivatives, Third Edition is the perfect read. This comprehensive resource provides a thorough

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introduction to financial derivatives and their importance to risk management in a corporate setting.

Introduction to Derivatives
and Risk Management

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Derivatives Markets

Advanced Derivatives Pricing
and Risk Management

From Statistical Physics to
Risk Management

Analysis of Derivatives for
the CFA Program

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Financial Risk Management and Derivative Instruments offers an introduction to the riskiness of stock markets and the application of derivative instruments in managing exposure to such risk. Structured in two parts, the first part offers an introduction to stock market and bond market risk as encountered by investors

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seeking investment growth. The second part of the text introduces the financial derivative instruments that provide for either a reduced exposure (hedging) or an increased exposure (speculation) to market risk. The fundamental aspects of the futures and options derivative markets and the tools of the Black-Scholes model are

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examined. The text sets the topics in their global context, referencing financial shocks such as Brexit and the Covid-19 pandemic. An accessible writing style is supported by pedagogical features such as key insights boxes, progressive illustrative examples and end-of-chapter tutorials. The book is supplemented by PowerPoint slides

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designed to assist presentation of the text material as well as providing a coherent summary of the lectures. This textbook provides an ideal text for introductory courses to derivative instruments and financial risk management for either undergraduate, masters or MBA students. Basic option theory - Numerical methods -

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Further option theory - Interest rate derivative products.

Derivatives Markets is a thorough and well-presented textbook that offers readers an introduction to derivatives instruments, with a gentle introduction to mathematical finance, and provides a working knowledge of derivatives to a wide area of

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market participants. This new and accessible book provides a lucid, down-to-earth, theoretically rigorous but applied introduction to derivatives. Many insights have been discovered since the seminal work in the 1970s and the text provides a bridge to and incorporates them. It develops the skill sets needed to both

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understand and to intelligently use derivatives. These skill sets are developed in part by using concept checks that test the reader's understanding of the material as it is presented. The text discusses some fairly sophisticated topics not usually discussed in introductory derivatives texts. For example, real-world electronic market

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trading platforms such as CME's Globex. On the theory side, a much needed and detailed discussion of what risk-neutral valuation really means in the context of the dynamics of the hedge portfolio. The text is a balanced, logical presentation of the major derivatives classes including forward and futures contracts in Part I,

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swaps in Part II, and options in Part III. The material is unified by providing a modern conceptual framework and exploiting the no-arbitrage relationships between the different derivatives classes. Some of the elements explained in detail in the text are: Hedging, Basis Risk, Spreading, and Spread Basis Risk Financial

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Futures Contracts, their Underlying
Instruments, Hedging and Speculating
OTC Markets and Swaps Option
Strategies: Hedging and Speculating Risk-
Neutral Valuation and the Binomial Option
Pricing Model Equivalent Martingale
Measures: The Modern Approach to
Option Pricing Option Pricing in

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Continuous Time: from Bachelier to Black-Scholes and Beyond. Professor Goldenberg's clear and concise explanations and end-of-chapter problems, guide the reader through the derivatives markets, developing the reader's skill sets needed in order to incorporate and manage derivatives in a corporate or risk

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management setting. This textbook is for students, both undergraduate and postgraduate, as well as for those with an interest in how and why these markets work and thrive.

The second edition of *Derivatives and Risk Management* serves as a textbook for an introductory course on derivatives and risk

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management.

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