

Implementing Derivative Models

By Les Clewlow, Chris Strickland

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Implementing Derivatives Models Les Clewlow and Chris Strickland Derivatives markets, particularly the over-the-counter market in complex or exotic options, are continuing to expand rapidly on a global scale, However, the availability of information regarding the theory and applications of the numerical techniques required to succeed in these markets is limited. This lack of information is extremely damaging to all kinds of financial institutions and consequently there is enormous demand for a source of sound numerical methods for pricing and hedging. Implementing Derivatives Models answers this demand, providing comprehensive coverage of practical pricing and hedging techniques for complex options. Highly accessible to practitioners seeking the latest methods and uses of models, including
* The Binomial Method
* Trinomial Trees and Finite Difference Methods
* Monte Carlo Simulation
* Implied Trees and Exotic Options
* Option Pricing, Hedging and Numerical Techniques for Pricing Interest Rate Derivatives
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Implementing Derivatives Models is also a potent resource for financial academics who need to implement, compare, and empirically estimate the behaviour of various option pricing models. Finance/Investment

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Editorial Review

From the Publisher
As the market for new derivative instruments continues to expand both in volume and complexity, traders and brokers everywhere are clamoring for sound, numerical techniques to model, price and comfortably hedge complex, exotic options. Highly accessible to practitioners seeking the latest uses of Monte Carlo and Binomial methods, this book is also a potent resource for financial academics who need to implement, examine and empirically estimate the behavior of various options pricing models.

From the Inside Flap
As the market for new derivative instruments continues to expand both in volume and complexity, traders and brokers everywhere are clamouring for sound numerical techniques to model, price and comfortably hedge complex, exotic options. Implementing Derivatives Models is the single comprehensive source of this application-oriented guidance. Written in a highly accessible style, it is of great assistance to practitioners and finance academics who need to implement models, examine their behaviour, compare with new models, and perform empirical estimation of the models.

From the Back Cover
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