



DOWNLOAD



The Volatility Surface: A Practitioner's Guide (Hardback)

By Jim Gatheral

John Wiley and Sons Ltd, United Kingdom, 2006. Hardback. Book Condition: New. 1. Auflage. 231 x 150 mm. Language: English . Brand New Book. Praise for The Volatility Surface I m thrilled by the appearance of Jim Gatheral s new book The Volatility Surface. The literature on stochastic volatility is vast, but difficult to penetrate and use. Gatheral s book, by contrast, is accessible and practical. It successfully charts a middle ground between specific examples and general models-- achieving remarkable clarity without giving up sophistication, depth, or breadth. --Robert V. Kohn, Professor of Mathematics and Chair, Mathematical Finance Committee, Courant Institute of Mathematical Sciences, New York University Concise yet comprehensive, equally attentive to both theory and phenomena, this book provides an unsurpassed account of the peculiarities of the implied volatility surface, its consequences for pricing and hedging, and the theories that struggle to explain it. --Emanuel Derman, author of My Life as a Quant Jim Gatheral is the wiliest practitioner in the business. This very fine book is an outgrowth of the lecture notes prepared for one of the most popular classes at NYU s esteemed Courant Institute. The topics covered are at the forefront of research in mathematical finance and...



READ ONLINE
[8.4 MB]

Reviews

Very useful to any or all group of men and women. It is writter in basic words instead of difficult to understand. I realized this ebook from my i and dad recommended this publication to understand.

-- Althea Fahey MD

Excellent eBook and valuable one. It normally will not price too much. Your daily life span is going to be change once you comprehensive reading this ebook.

-- Ezra Bergstrom

Related Kindle Books



My Life as a Third Grade Zombie: Plus Free Online Access (Hardback)

Gallopade International, United States, 2013. Hardback. Book Condition: New. 224 x 142 mm. Language: English . Brand New Book. When you purchase the Library Bound mystery you will receive FREE online eBook access! Carole Marsh Mystery Online eBooks are an easy, effective,...



Children s Rights (Dodo Press) (Paperback)

Dodo Press, United Kingdom, 2007. Paperback. Book Condition: New. 226 x 150 mm. Language: English . Brand New Book ***** Print on Demand *****.Kate Douglas Wiggin, nee Smith (1856-1923) was an American children s author and educator. She was born in Philadelphia,...



Penelope s Irish Experiences (Dodo Press) (Paperback)

Dodo Press, United Kingdom, 2007. Paperback. Book Condition: New. 224 x 150 mm. Language: English . Brand New Book ***** Print on Demand *****.Kate Douglas Wiggin, nee Smith (1856-1923) was an American children s author and educator. She was born in Philadelphia,...



Baby Whale s Long Swim: Level 1 (Paperback)

Sterling Publishing Co Inc, United States, 2012. Paperback. Book Condition: New. 224 x 150 mm. Language: English . Brand New Book. When spring comes, a baby calf gray whale and his mother head north to find food-all the way from Mexico to...



Dog Farts: Pooter s Revenge (Paperback)

Createspace, United States, 2013. Paperback. Book Condition: New. 224 x 150 mm. Language: English . Brand New Book ***** Print on Demand *****.BONUS - Includes FREE Dog Farts Audiobook Inside! That s right.For a limited time you can download a FREE audiobook...



The Three Little Pigs - Read it Yourself with Ladybird: Level 2 (Paperback)

Penguin Books Ltd, United Kingdom, 2013. Paperback. Book Condition: New. 222 x 150 mm. Language: English . Brand New Book. In this classic fairy tale, the three little pigs leave home and build their own houses - one of straw, one of...