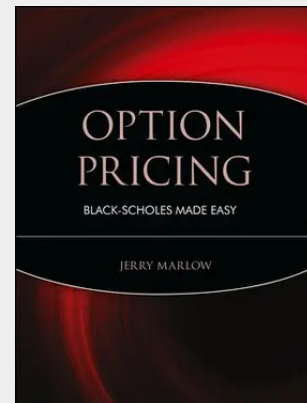


Option Pricing

A intuitive and powerful approach to mastering one of the most important options trading tools. In 1997, the Nobel Prize in Economics was awarded for the work that led to Black-Scholes Options-Pricing Theory. Black-Scholes has become the dominant way of understanding the relationships among options prices, stock forecasts, and expected stock-market volatility. Option Pricing: Black-Scholes Made Easy, a book and interactive, animated tutorial, makes this sophisticated way of thinking accessible to everyday traders. Animations and simulations present the material in a simple, visual and interactive manner. They allow readers to understand easily and intuitively the concepts and outcomes of Black-Scholes and probability distributions. Black-Scholes Options-Pricing Theory revealed that investing in options is a probability game. Option Pricing: Black-Scholes Made Easy shows you your odds. Jerry Marlow (New York, NY) is a freelance financial writer and marketing consultant. For investment firms, he creates marketing and educational presentation that bridge the gap between how sophisticated financial managers think about investing and how the firms' clients think about investing.

"Option Pricing" - Ein bahnbrechendes Buch mit einer einzigartigen interaktiven Lern-CD. Autor Jerry Marlow erläutert hier Theorie und Praxis des Black-Scholes Modells zur Optionspreisbildung, indem er Text und interaktive Computeranimation miteinander verbindet. Er gibt eine detaillierte Einführung in die Grundlagen des Optionshandels, wobei er schwerpunktmäßig auf die Anwendung des Black-Scholes Modells, das Delta Hedging sowie andere fortgeschrittene Handelskonzepte eingeht. Mit diesem Buch lernen auch Sie, eines der wichtigsten und gleichzeitig schwierigsten Tools im Optionshandel erfolgreich in den Griff zu bekommen. "Option Pricing" plus CD: interaktiv, anschaulich, praxisnah - Black&Scholes leicht gemacht.

"A joy to use. [of] enormous value as a teaching tool for students, novice traders, and those who suddenly find themselves in need of a reference for option behavior."-Futures Magazine "The animation is a good one. A deep insight into the price process pops out clearly. In my next semester course Black-Scholes Made Easy will be a useful tool for giving students the necessary intuitive view of the matter."-Professor Lucio Geronazzo, Mathematical Models for Financial Markets II Dipartimento di Matematica per le Decisioni, Università degli Studi di Firenze "[S]imply the best. It makes every part of Black-Scholes so understandable. I knew Black-Scholes' option pricing model was important and use it every day in my trading, but never knew why or how it worked. [This] book and CD-ROM provided me with a clear understanding of the model, and best of all, all I needed to understand the model was a basic mathematical background and some common sense."-Dong-Wook Kim, Futures & Options Trader Equity & Derivatives Team, Hanwha Securities Co., Ltd In 1997, the Nobel Prize in Economics was awarded for the work that led to the development of Black-Scholes Options Pricing theory. Black-Scholes has become the dominant way of understanding and exploiting relationships among option prices, stock forecasts, and expected stock market volatility. Now, this accessible book and CD-ROM tutorial provides traders, investors, and finance students with an intuitive, interactive approach to understanding and using the Black-Scholes model. Integrating text and interactive computer animations and simulations that are presented in a straightforward manner, Option Pricing: Black-Scholes Made Easy teaches you the fundamentals of option valuation and dramatically shortens the learning curve for mastering and applying the theory and its analytic capabilities. Here is a sophisticated way of thinking made available to those who do not have the background necessary to do Nobel Prize-winning mathematics. You will be able to understand easily and intuitively the concepts that drive the Black-Scholes model. From making it easy for you to see and understand that "every financial forecast is a probability distribution" to tackling myths about options pricing, calculating options' expected returns, and providing a simple, low-risk options strategy, Option Pricing: Black-Scholes Made Easy demystifies this invaluable and profitable tool, shows you your investment odds, and teaches you how to take advantage of them.



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