



The Complete Guide to Option Pricing Formulas (Professional Finance & Investment)

By Espen Gaarder Haug

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Long-established as a definitive resource by Wall Street professionals, *The Complete Guide to Option Pricing Formulas* has been revised and updated to reflect the realities of today's options markets. The Second Edition contains a complete listing of virtually every pricing formula—all presented in an easy-to-use dictionary format, with expert author commentary and ready-to-use programming code.

The Second Edition of this classic guide now includes more than 60 new option models and formulas...extensive tables providing an overview of all formulas...new examples and applications...and an updated CD containing all pricing formulas, with VBA code and ready-to-use Excel spreadsheets.

The volume also features several new chapters covering such things as: option sensitivities, discrete dividend, commodity options, and two chapters on numerical methods covering trees, finite difference and Monte Carlo Simulation.

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- Black-Scholes-Merton Greeks
- Analytical Formulas for American Options
- Exotic Options Single Asset
- Exotic Options on Two Assets
- Black-Scholes-Merton Adjustments and Alternatives
- Trees and Finite Difference Methods
- Monte Carlo Simulation
- Options on Stocks that Pay Discrete Dividends
- Commodity and Energy Options
- Interest Rate Derivatives
- Volatility and Correlation

- Distributions
- Some Useful Formulas: Interpolation, Interest Rates, and Risk-Reward Measures

This all-in-one options pricing guide contains a numerical example or a table with values for each option pricing formula. The book also includes a helpful glossary of notations, as well as an extensive bibliography of related books and articles.

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Editorial Review

From the Back Cover

The first Sourcebook to Explain Every Important Option Pricing Formula. When pricing options in today's fast-action markets, experience and intuition are not longer enough. To protect your carefully planned positions, you need precise facts and tested information that has been proven time and again. The Complete Guide to Option Pricing Formulas is the first and only authoritative reference to contain every option pricing took you need, all in one handy volume: Black-Scholes, two asset binomial trees, implied trinomial trees, Vasicek, exotics. Many important option pricing formulas are accompanied by computer code to assist in their use, understanding, and implementation. This invaluable, one-of-a-kind reference work gives you: a complete listing of key option formulas, all delivered in an easy-to-use dictionary format; Commentary that explains key points in the most important and useful formulas; Valuable software and ready-to-use programming code that enhances your understanding of option pricing models and their practical implementations; Practitioner-oriented formulas, and highlights of the latest option pricing research from major institutions worldwide; Pricing advances on commodity options like the Miltersen and Schwartz Model, exotic options such as extreme spread options and implied trinomial trees, and much more! Professionals who use options must have immediate access to reliable and complete option pricing formulas and information. The complete Guide to Option Pricing Formulas, an invaluable guide for both experienced users and those learning how to use the tools of valuation, is the first book to place all of the research and information you need at your fingertips. **ABOUT THE AUTHOR** Espen Gaarder Haug is a leading expert on derivatives theory and its practical implications. He has developed systems and tools for options and interest rate derivatives for the Chase Manhattan Bank Derivatives Research and Training Group (Europe), and also worked for several years in derivatives research and trading for Chemical Bank and Den Norske Bank. Haug is a greatly appreciated lecturer on derivatives in graduate finance programs and among practitioners. Further, he has published numerous articles on options in academic journals, including the *Journal of Financial Engineering*.

About the Author

Espen Gaarder Haug, has more than 15 years of experience in derivatives trading and research. He has worked as a proprietary option trader at J.P. Morgan Chase in New York, and as an option trader for the hedge funds Amaranth Advisors and Paloma Partners. Dr. Haug has published extensively in journals such as *Quantitative Finance*, *International Journal of Theoretical and Applied Finance*, and *Wilmott Magazine*. He is also a popular lecturer on option pricing, hedging, and risk management and an Adjunct Associate Professor at Norwegian University of Science and Technology.

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