



DOWNLOAD



Basic Black-Scholes: Option Pricing and Trading

By Timothy Falcon Crack

TIMOTHY CRACK, United States, 2014. Paperback. Book Condition: New. 3rd. 280 x 210 mm. Language: English . Brand New Book ***** Print on Demand *****.THE AUTHOR: Dr. Crack studied PhD-level option pricing at MIT and Harvard Business School, taught undergraduate and MBA option pricing at Indiana University (winning many teaching awards), was an independent consultant to the New York Stock Exchange, worked as an asset management practitioner in London, and has traded options for over 15 years. This unique mixture of learning, teaching, consulting, practice, and trading is reflected in every page. SUMMARY OVERVIEW: This revised third edition of Basic Black-Scholes gives extremely clear explanations of Black-Scholes option pricing theory, and discusses direct applications of the theory to option trading. The presentation does not go far beyond basic Black-Scholes for three reasons: First, a novice need not go far beyond Black-Scholes to make money in the options markets; Second, all high-level option pricing theory is simply an extension of Black-Scholes; and Third, there already exist many books that look far beyond Black-Scholes without first laying the firm foundation given here. The trading advice does not go far beyond elementary call and put positions because more complex trades are simply combinations...



READ ONLINE
[4.27 MB]

Reviews

This pdf is wonderful. It is definitely simplified but excitement from the 50 percent in the ebook. You wont sense monotony at at any time of your time (that's what catalogues are for relating to should you request me).

-- Jaqueline Kerluke

I just started looking at this pdf. It can be rally fascinating throug studying period of time. Its been printed in an extremely basic way and is particularly only following i finished reading through this publication where in fact altered me, change the way i really believe.

-- Mr. Stephan McKenzie