Derivatives Models on Models (The Wiley Finance Series)

Espen Gaarder Haug

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Derivatives Models on Models takes a theoretical and practical look at some of the latest and most important ideas behind derivatives pricing models. In each chapter the author highlights the latest thinking and trends in the area. A wide range of topics are covered, including valuation methods on stocks paying discrete dividend, Asian options, American barrier options, Complex barrier options, reset options, and electricity derivatives.

The book also discusses the latest ideas surrounding finance like the robustness of dynamic delta hedging, option hedging, negative probabilities and space-time finance. The accompanying CD-ROM with additional Excel sheets includes the mathematical models covered in the book.

The book also includes interviews with some of the world's top names in the industry, and an insight into the history behind some of the greatest discoveries in quantitative finance. Interviewees include:

- Clive Granger, Nobel Prize winner in Economics 2003, on Cointegration
- Nassim Taleb on Black Swans
- Stephen Ross on Arbitrage Pricing Theory
- Emanuel Derman the Wall Street Quant
- Edward Thorp on Gambling and Trading
- Peter Carr the Wall Street Wizard of Option Symmetry and Volatility
- Aaron Brown on Gambling, Poker and Trading
- David Bates on Crash and Jumps
- Andrei Khrennikov on Negative Probabilities
- Elie Ayache on Option Trading and Modeling
- Peter Jaeckel on Monte Carlo Simulation
- Alan Lewis on Stochastic Volatility and Jumps
- Paul Wilmott on Paul Wilmott
- Knut Aase on Catastrophes and Financial Economics
- Eduardo Schwartz the Yoga Master of Quantitative Finance
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