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delta and gamma (FRM T4-19) Dynamic Hedging Managing Vanilla And

Unlike other books that offer risk management for corporate treasurers, Dynamic Hedging targets the real-world needs of professional traders and money managers.

Amazon.com: Dynamic Hedging: Managing Vanilla and Exotic ...

Dynamic Hedging: Managing Vanilla and Exotic Options. Nassim Nicholas Taleb. ISBN: 978-0-471-15280-4 January 1997 528 Pages. Hardcover \$130.00.

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Dynamic Hedging: Managing Vanilla and Exotic Options. Dynamic Hedging is the definitive source on derivatives risk. It provides a real-world methodology for managing portfolios containing any nonlinear security. It presents risks from the vantage point of the option market maker and arbitrage operator.

Dynamic Hedging: Managing Vanilla and Exotic Options ...

Nassim Nicholas Taleb (/ t l b /; alternatively Nessim or Nissim; born 1960) is a Lebanese-American (of Antiochian Greek descent) essayist, scholar, mathematical statistician, and former option trader and risk analyst, whose work concerns problems of randomness, probability, and uncertainty. His 2007 book *The Black Swan* has been described by *The Sunday Times* as one of the twelve most ...

Nassim Nicholas Taleb - Wikipedia

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Dynamic Hedging: Managing Vanilla and Exotic Options ...

Dynamic Hedging is an indispensable and definitive reference for market makers, academics, finance students, risk managers, and regulators. The definitive book on options trading and risk management “ If pricing is a science and hedging is an art, Taleb is a virtuoso. ” -Bruno Dupire, Head of Swaps and Options Research, Paribas Capital Markets

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But alas, Dynamic Hedging is a strong advanced text which goes through many nuanced topics. For example, he makes some good points on managing option greeks. Some chapters I really enjoyed which are hugely important in practice that you don't learn in any classroom: soft American options, discrete delta vs continuous delta, fungibility.

Dynamic Hedging. by Nassim Nicholas Taleb

Now more than ever, the key to trading derivatives lies in implementing preventive risk management techniques that plan for and avoid these appalling downturns. Unlike other books that offer risk management for corporate treasurers, Dynamic Hedging targets the real-world needs of professional traders and money managers.

Dynamic Hedging (豆瓣)

Nassim Nicholas Taleb is the founder of Empirica Capital LLC, a hedge fund operator, and a fellow at the Courant Institute of Mathematical Sciences of New York University. He received an MBA from the Wharton School and a. See details. - Dynamic Hedging : Managing Vanilla and Exotic Options, Hardcover by Taleb, Na...

Wiley Finance Ser.: Dynamic Hedging : Managing Vanilla and ...

Dynamic Hedging: Managing Vanilla and Exotic Options. Dynamic Hedging. : Nassim Nicholas Taleb. Wiley, 2002 - Hedging (Finance) - 450 pages. 0 Reviews.

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Dynamic Hedging is the definitive source on derivatives risk. It provides a real-world methodology for managing portfolios containing any nonlinear security.

Dynamic Hedging: Managing Vanilla and Exotic Options ...

Global macro hedge funds from across the emerging market, systematic and discretionary spectrum may be well-placed to capitalise on prevailing equity valuations amid economic “ normalisation ” , Lyxor Asset Management strategists said this week.

How global macro hedge funds can capitalise on the ...

DBi said it seeks to replicate pre-fee returns within the fund. As of November 2020, DBi's Equity Hedge composite has outperformed the HFRX Equity Hedge index by 5% per annum net of fees since inception, while the DBi Managed Futures strategy has outperformed the SG CTA index at an annual rate of 4.7% net of fees since inception.

iM Global Partner adds hedge fund replication strategy to ...

Andrew Beer, Managing Member of DBi, adds: “ For more than a decade, Mathias and I have been singularly focused on how to outperform leading hedge funds with less downside risk, equitable fees and daily liquidity. We believe that hedge fund investors deserve more alpha and we are fortunate to have partners who share our vision. ”

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