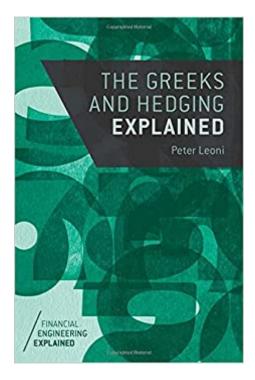The book was found

The Greeks And Hedging Explained (Financial Engineering Explained)

Synopsis

A practical guide to basic and intermediate hedging techniques for traders, structerers and risk management quants. This book fills a gap for a technical but not impenetrable guide to hedging options, and the 'Greek' (Theta, Vega, Rho and Lambda) -parameters that represent the sensitivity of derivatives prices.

Book Information

Series: Financial Engineering Explained

Paperback: 134 pages

Publisher: Palgrave Macmillan; 2014 edition (May 29, 2014)

Language: English

ISBN-10: 1137350733

ISBN-13: 978-1137350732

Product Dimensions: 6.1 x 0.4 x 9.3 inches

Shipping Weight: 9.1 ounces (View shipping rates and policies)

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Best Sellers Rank: #1,332,705 in Books (See Top 100 in Books)   #48 inÂ Books > Business & Money > Investing > Derivatives   #51 inÂ Books > Business & Money > Finance > Financial Engineering   #287 inÂ Books > Business & Money > Investing > Futures

Customer Reviews

Peter Leoni graduated in 2003 with a PhD in mathematical physics and then stumbled into the fascinating world of finance. He started his professional career in Belgium working for KBC Asset Management as a risk manager, modelling equity and interest rate derivatives. Later on he moved into ING as a front office quant on the exotic derivatives desk. In 2007 he switched his career path toward commodities with a particular focus on energy modelling. He spent four years in the trading unit of GDF Suez in Brussels and then worked for a private fund in Geneva, Macquarie Bank in London and currently for the London/Geneva office of a privately owned trading firm. He also holds the position of visiting professor for the Catholic University of Leuven in Belgium.

I loved reading this book. It's provides the intuition behind managing a option book in an easy and entertaining way.Be sure to read this book before "Smile Pricing Explained."

stupid book doesnt add real value

Excellent book- well written and to the point

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