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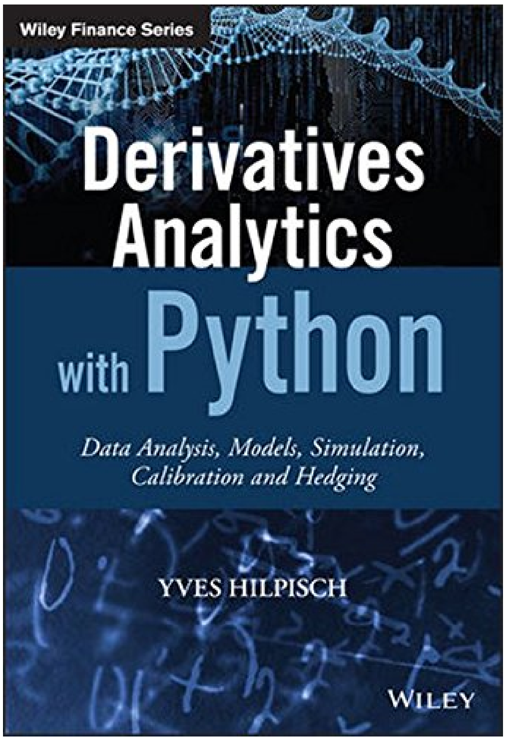

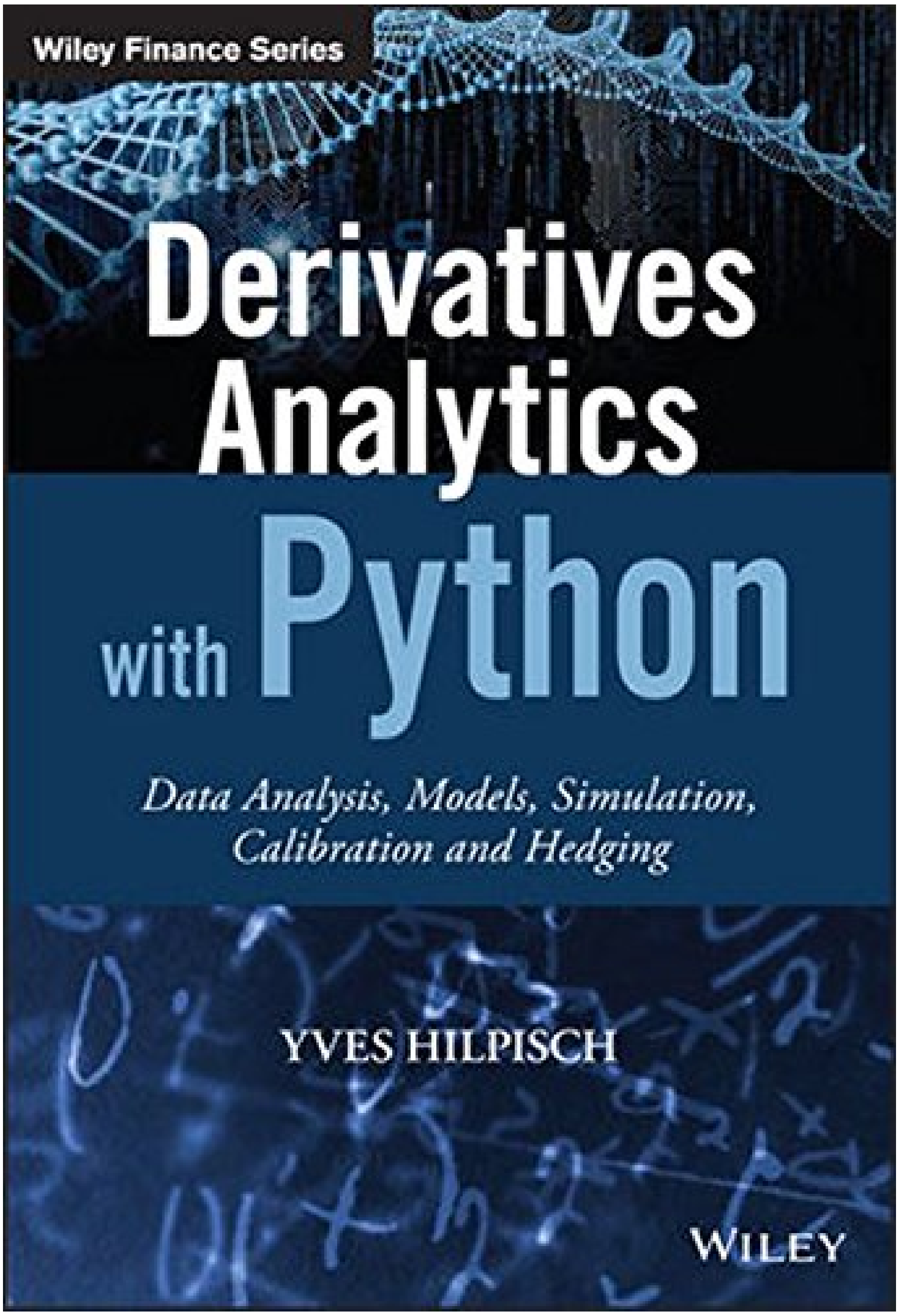

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Locate much more experiences and also skills by reading Derivatives Analytics With Python: Data Analysis, Models, Simulation, Calibration And Hedging (The Wiley Finance Series) By Yves Hilpisch This book ends up being a book that you actually require currently, do not you? Are you still thinking that analysis is nonsense task? Exactly how silly, when lots of people are beginning to learn more about lots of things, will you stay permanently without any progress? This is what you will do to be the better person?

From the Inside Flap

Market-based valuation of stock index options is an essential task for every buy-side and sell-side decision maker in the derivatives analytics domain. In Derivatives Analytics with Python, you'll discover why Python has established itself in the financial industry and how to leverage this powerful programming language so you can implement market-consistent valuation and hedging approaches.

Written for Quant developers, traders, risk managers, compliance officers, and model validators, this reliable resource skillfully covers the four areas necessary to effectively value options: market-based valuation as a process; sound market model; numerical techniques; and technology. Presented in three parts, Part One looks at the risks affecting the value of equity index options and empirical facts regarding stocks and interest rates. Part Two covers arbitrage pricing theory, risk-neutral valuation in discrete time, continuous time, and introduces the two popular methods of Carr-Madan and Lewis for Fourier-based option pricing. Finally, Part Three considers the whole process of a market-based valuation effort and the Monte Carlo simulation as the method of choice for the valuation of exotic and complex index options and derivatives.

Practical and informative, with self-contained Python scripts and modules and 5,000+ lines of code provided to help you reproduce the results and graphics presented. In addition, the companion website (http://wiley. quant-platform.com) features all code and IPython Notebooks for immediate execution and automation.

Author Yves Hilpisch explores market-based valuation as a process, as well as empirical findings about market realities. By reading this book, you'll be equipped to develop much-needed tools during a market-based valuation with balanced coverage of:

- Market-based valuation
- Risk-neutral valuation
- Discrete market models
- Black-Scholes-Merton Model
- Fourier&#45based option pricing

- Valuation of American options
- Stochastic volatility and jump-diffusion models
- Model calibration
- Simulation and valuation

Python is gaining ground in the derivatives analytics space, allowing institutions to quickly and efficiently deliver pricing, trading, and risk management results. Learn to implement market-consistent valuation and hedging approaches for European and American options with the solid guidance found in Derivatives Analytics with Python.

From the Back Cover

Praise for Derivatives Analytics with Python

"Another excellent offering from Dr Hilpisch. This book has a very good coverage of derivatives analytics and their implementations in Python."
—Alain Ledon, Adjunct Professor, Baruch Master in Financial Engineering

"A thorough overview of the state of the art in equity derivatives pricing and how to apply it using Python, with an implementer's eye to detail."
—Dr Mark Higgins, CEO, Washington Square Technologies,former co-head of Quantitative Research for JPMorgan's Investment Bank

"There is currently much excitement about the application of Python to Quant Finance in both academia and the financial markets. Yves' monumental undertaking guides the reader through the mathematical and numerical aspects of derivative valuation with programming in Python, in an expert and pedagogical manner. I will be making his publication the standard text for all my Computational Finance courses."
—Dr Riaz Ahmad, Fitch Learning and Department of Mathematics,University College London

"A must read for any practitioner who is serious about implementing Python across their derivatives platform. Dr Hilpisch excels at simplifying complex state-of-the-art techniques for both the pricing and hedging of derivatives in Python that both operators and academics will appreciate."
—Bryan Wisk, Founder and CIO, Asymmetric Return Capital, LLC

About the Author

YVES HILPISCH is founder and Managing Partner of The Python Quants a group that focuses on Python & Open Source Software for Quantitative Finance. Yves is also a Computational Finance Lecturer on the CQF Program. He works with clients in the financial industry around the globe and has ten years of experience with Python. Yves is the organizer of Python and Open Source for Quant Finance conferences and meetup groups in Frankfurt, London and New York City.

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