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with the valuation of derivatives and their application to hedging and speculating investments This book contains 22 chapters and is divided into five parts Part I contains an overview including a general introduction as well as an introduction to futures options swaps and valuation theories Part II Forwards and Futures discusses futures valuation the futures market hedging strategies and various types of futures Part III Option Theories and Applications includes both the basic and advanced valuation of options and option strategies in addition to index and currency options Part IV Advanced Analyses of Options takes a look at higher level strategies used to quantitatively approach the analysis of options Part V Special Topics of Options and Futures covers the applications of more obscure and alternative methods in derivatives as well as the derivation of the Black Scholes Option Pricing Model This book applies an active interdisciplinary approach to presenting the material in other words three projects involving the use of real world financial data on derivative in addition to homework assignments are made available for students in this book

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