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	Autore	Rebonato Riccardo
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	Altri autori (Persone)	RebonatoRiccardo
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| Sommario/riassunto | In Volatility and Correlation 2nd edition: The Perfect Hedger and the Fox, Rebonato looks at derivatives pricing from the angle of volatility and correlation. With both practical and theoretical applications, this is a thorough update of the highly successful Volatility & Correlation - with over 80% new or fully reworked material and is a must have both for practitioners and for students. The new and updated material includes a critical examination of the 'perfect-replication' approach to derivatives pricing, with special attention given to exotic options; a t |

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   Autore   Clock Leenaert

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