1. Record Nr. UNINA9910255048803321

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Titolo The Mathematics of Options: Quantifying Derivative Price, Payoff,

Probability, and Risk / / by Michael C. Thomsett

Pubbl/distr/stampa Cham: .: Springer International Publishing: .: Imprint: Palgrave

Macmillan, , 2017

**ISBN** 3-319-56635-0

Edizione [1st ed. 2017.]

Descrizione fisica 1 online resource (XXII, 331 p. 59 illus.)

332 Disciplina

Soggetti Risk management

> Financial engineering Risk Management Financial Engineering

Lingua di pubblicazione Inglese

**Formato** Materiale a stampa

Livello bibliografico Monografia

Nota di bibliografia Includes bibliographical references and index.

Nota di contenuto Introduction: The Variability of Derivatives Trading Chapter 1 Trading

Goals and Objectives -- Chapter2 The Role of Fundamental and Technical Analysis -- Chapter 3 Pricing of the Option -- Chapter 4 The Dividend Effect -- Chapter5 Return Calculations -- Chapter6 Strategic Payoff: The Conservative Hedge -- Chapter7 Strategic Payoff: Spreads -- Chapter8 Strategic Pavoff: Saddles -- Chapter9 Probability and Risk

-- Chapter10 Option Pricing Models -- Chapter11 Alternatives to

Pricing Models.-.

Sommario/riassunto This book is written for the experienced portfolio manager and

professional options traders. It is a practical guide offering how to apply options math in a trading world that demands mathematical measurement. Every options trader deals with an array of calculations: beginners learn to identify risks and opportunities using a short list of strategies, while researchers and academics turn to advanced technical manuals. However, almost no books exist for the experienced portfolio managers and professional options traders who fall between these extremes. Michael C. Thomsett addresses this glaring gap with The Mathematics of Options, a practical guide with actionable tools for the practical application of options math in a world that demands

quantification. It serves as a valuable reference for advanced methods

of evaluating issues of pricing, payoff, probability, and risk. In his characteristic approachable style, Thomsett simplifies complex hot button issues—such as strategic payoffs, return calculations, and hedging options—that may be mentioned in introductory texts but are often underserved. The result is a comprehensive book that helps traders understand the mathematic concepts of options trading so that they can improve their skills and outcomes.