1. Record Nr. UNINA9910677731703321 Autore Natenberg Sheldon Titolo Basic option volatility strategies: understanding popular pricing models. / / Sheldon Natenberg Hoboken, New Jersey:,: Wiley,, 2007 Pubbl/distr/stampa ©2007 **ISBN** 1-119-20451-8 1-118-53806-4 Descrizione fisica 1 online resource (170 p.) Collana Wiley trading series Disciplina 332.63228 Options (Finance) Soggetti Investments Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Note generali Description based upon print version of record. Nota di bibliografia Includes index. ""Cover""; ""Contents""; ""Title""; ""Copyright""; ""Publishera€?s Preface""; Nota di contenuto ""How to Use this Book""; ""Meet Sheldon Natenberg""; ""Chapter 1: The Most Important Tool for Any Options Trader""; ""Your Goal Is Not to Cut off Your Hand""; ""Black-Scholes: The Grandfather of Pricing Models""; ""The Fundamental Elements of Any Pricing Model""; ""Chapter 2: Probability and Its Role in Valuing Options", ""Overcoming the Subjective Nature of the Process""; ""The Problem with Probabilities""; ""You Can Agree to Disagree""; ""Expanding the Realm of Probabilities"" ""What Constitutes a Normal Distribution?"""How Distribution Assumptions Affect Option Pricing""; ""The Symmetrical Nature of Distribution Curves""; ""Chapter 3: Using Standard Deviation to Assess Levels of Volatility""; ""Standard Deviation""; ""Volatility Numbers Are Fluid""; ""Adjusting Volatility for Differing Time Periods""; ""Examples of a Standard Deviation Conversion""; ""Verifying Volatility""; ""Chapter 4: Making Your Pricing Model More Accurate""; ""Some Essential Adjustments to Your Volatility Input""; ""Key Differences in a Lognormal Distribution"" ""When the Market Disagrees With the Models"""Chapter 5: The Four Types of Volatility and How to Evaluate Them""; ""The First

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