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Note generali Description based upon print version of record.

Nota di bibliografia Includes bibliographical references and index.

Nota di contenuto Introduction -- A novel model-free term structure for stock prediction -- An adaptive correlation heston model for stock prediction -- The algorithm to control risk using option -- Option strategies: evaluation criterion and optimization -- A novel mean reversion-based local volatility model -- Regression-based correlation modeling for heston model -- Index option strategies comparison and self-risk management -- Call-put term structure spread-based HSI analysis.

Sommario/riassunto <P>This book provides different financial models based on options to predict underlying asset price and design the risk hedging strategies. Authors of the book have made theoretical innovation to these models to enable the models to be applicable to real market. The book also introduces risk management and hedging strategies based on different criterions. These strategies provide practical guide for real option trading. </P><P></P><P>This book studies the classical stochastic volatility and deterministic volatility models. For the former, the classical Heston model is integrated with volatilit