1.	Record Nr.	UNINA9910809874103321
	Autore	Clark Iain J
	Titolo	Foreign exchange option pricing : a practitioner's guide / / Iain J. Clark
	Pubbl/distr/stampa	Chichester [England], : Wiley, 2011
	ISBN	9786613239563 9781119208679 111920867X 9781283239561 1283239566 9780470977194 0470977191
	Edizione	[1st edition]
	Descrizione fisica	1 online resource (300 p.)
	Collana	Wiley finance series
	Disciplina	332.4/5
	Soggetti	Options (Finance) - Prices Stock options Foreign exchange rates
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Description based upon print version of record.
	Nota di bibliografia	Includes bibliographical references (p. [265]-270) and index.
	Nota di contenuto	A gentle introduction to FX markets -- Mathematical preliminaries -- Deltas and market conventions -- Volatility surface construction -- Local volatility and implied volatility.
	Sommario/riassunto	This book covers foreign exchange options from the point of view of the finance practitioner. It contains everything a quant or trader working in a bank or hedge fund would need to know about the mathematics of foreign exchange-not just the theoretical mathematics covered in other books but also comprehensive coverage of implementation, pricing and calibration. With content developed with input from traders and with examples using real-world data, this book introduces many of the more commonly requested products from FX options trading desks, together with the models that capture the ri