1.	Record Nr.	UNINA9910850870703321
	Titolo	Jenks' Portland gazette. Maine advertiser
	Pubbl/distr/stampa	Portland, Me. : , : Elezer A. Jenks, , 1802-1803
	Descrizione fisica	1 online resource (volumes)
	Disciplina	071.3
	Soggetti	Newspapers. Cumberland County (Me.) Newspapers Portland (Me.) Newspapers Maine Cumberland County Maine Portland
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Periodico
	Note generali	Printer: William Jenks, 1802. Federalist.

2. Record Nr.	UNINA9911020361003321
Autore	Rouah Fabrice <1964->
Titolo	Option pricing models and volatility using Excel-VBA / / Fabrice Douglas Rouah, Gregory Vainberg
Pubbl/distr/stampa	Hoboken, N.J., : John Wiley & Sons, c2007
ISBN	9786610827138 9781118429204 1118429206 9781119202097 1119202094 9781280827136 1280827130 9780470125755 0470125756
Descrizione fisica	1 online resource (457 p.)
Collana	Wiley finance
Altri autori (Persone)	VainbergGregory <1978->
Disciplina	332.6453
Soggetti	Options (Finance) - Prices Capital investments - Evaluation - Mathematical models Options (Finance) - Mathematical models
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. 409-412) and index.
Nota di contenuto	Mathematical preliminaries -- Numerical integration -- Tree-based methods -- The Black-Scholes, practitioner Black-Scholes, and Gram-Charlier models -- The Heston (1993) stochastic volatility model -- The Heston and Nandi (2000) GARCH model -- The Greeks -- Exotic options -- Parameter estimation -- Implied volatility -- Model-free implied volatility -- Model-free higher moments -- Volatility returns.
Sommario/riassunto	Praise for Option Pricing Models & Volatility Using Excel-VBA""Excel is already a great pedagogical tool for teaching option valuation and risk management. But the VBA routines in this book elevate Excel to an industrial-strength financial engineering toolbox. I have no doubt that it will become hugely successful as a reference for option traders and risk managers.""--Peter Christoffersen, Associate Professor of Finance,

Desautels Faculty of Management, McGill University""This book is filled with methodology and techniques on how to implement option pricing and volatility m