1. Record Nr. UNINA9911018793003321 Autore **OVERHAUS MARCUS** Titolo Equity hybrid derivatives [Place of publication not identified], : John Wiley & Sons, 2007 Pubbl/distr/stampa **ISBN** 9781119201816 1119201810 Edizione [1st edition] Descrizione fisica 1 online resource (ix, 326 p.) : ill Collana [Wiley finance] Equity hybrid derivatives Classificazione 85.33 Disciplina 332.64/57 Soggetti Derivative securities Convertible securities **Finance Business & Economics** Investment & Speculation Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Bibliographic Level Mode of Issuance: Monograph Note generali Nota di bibliografia Includes bibliographical references (p. 313-321) and index. Sommario/riassunto Take an in-depth look at equity hybrid derivatives. Written by the quantitative research team of Deutsche Bank, the world leader in innovative equity derivative transactions, this book presents leadingedge thinking in modeling, valuing, and hedging for this market, which is increasingly used for investment by hedge funds. You'll gain a balanced, integrated presentation of theory and practice, with an emphasis on understanding new techniques for analyzing volatility and credit derivative transactions linked to equity. In every instance, theory is illustrated along with practical application. Marcus Overhaus, PhD, is Managing Director and Global Head of Quantitative Research and Equity Structuring. Ana Bermudez, PhD, is an Associate in Global Quantitative Research. Hans Buehler, PhD, is a Vice President in Global Quantitative Research, Andrew Ferraris, DPhil, is a Managing Director in Global Quantitative Research. Christopher Jordinson, PhD, is a Vice President in Global Quantitative Research. Aziz Lamnouar, DEA, is a Vice President in Global Quantitative Research. All are associated with

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