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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