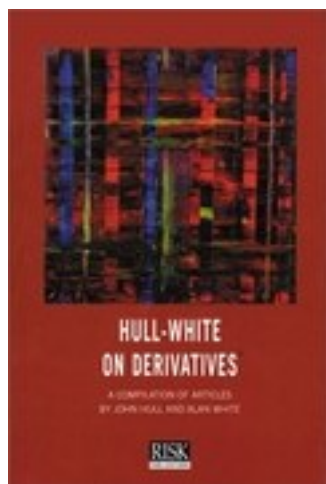


Hull-White On Derivatives



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著者:Alan White; John Hull

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This book brings together classic papers on derivatives theory and implementation written by Professor John Hull and Alan White of the University of Toronto. The authors are two of the derivative industry's leading experts and together created the standard Hull-White model for pricing interest rate options.

Professor Hull and White have provided introductions for each of the book's five main sections, clarifying the importance of each chapter to industry practitioners.

Parts I and II provide you with a comprehensive treatment of stochastic volatility and its effect on option pricing and hedging, and describe some of the best numerical procedures for valuing derivatives. Part III looks at how to approach a key concern in the derivatives industry today - the assessment and valuation of the credit risk generated by derivatives portfolios.

The final two sections offer an expansive treatment of the Hull-White approach to

modeling the yield curve and valuing interest rate derivatives. With full explanations of both the theoretical background, and the necessary numerical procedures for implementing one- and two-factor models - essential reading for all those involved in the interest rate markets.

作者介绍:

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A comprehensive intro to elementary derivatives pricing, risks and hedging

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书评

第一次听说这本书，是看台湾一彪悍MM栗耀莹的小自传。说面试太平洋投资的时候，面试官让她自学这本书一周然后考试，结果她考得很好，后来知道这是一本芝加哥MBA教材.....
不过全英文看不懂，不过估计也没谁可以准确翻译出来而且不失原味~~大家还是一起好好努力学习英文吧

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