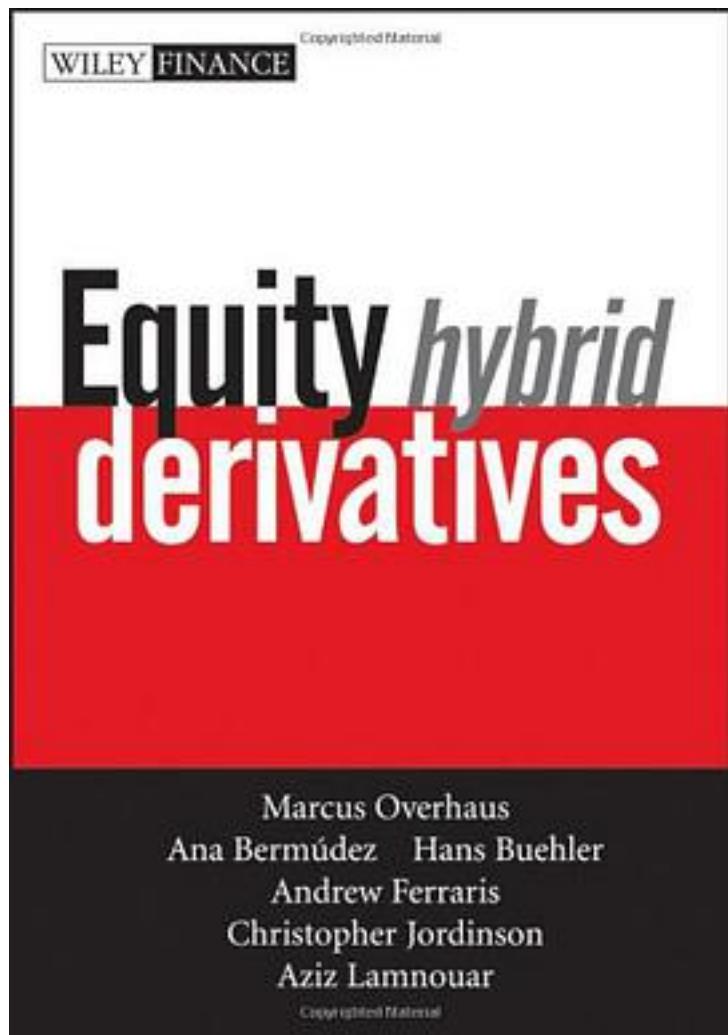


Equity Hybrid Derivatives (Wiley Finance)



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在线阅读本书

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 leading-edge 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 Deutsche Bank AG, London.

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