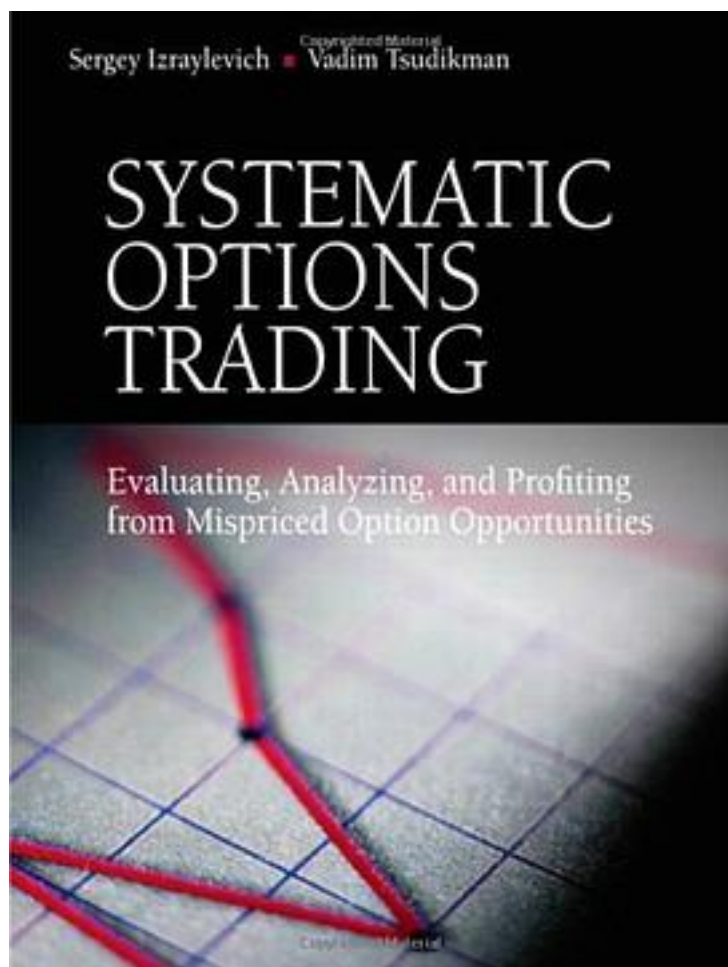


Systematic Options Trading



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Sophisticated options traders need systematic, reliable approaches for identifying the best option combinations, underlying assets, and strategies. This book makes these

approaches available for the first time. Leading-edge traders and researchers Sergey Izraylevich and Vadim Tsudikman treat the option market as a whole: an unlimited set of trading variants composed of all option combinations that can be constructed at any specific time moment (using all possible strategies and underlying assets). They introduce a system that permits thorough analysis and comparison of many option combinations in terms of both expected profitability and potential risk. For the first time, they formalize and classify more than a dozen criteria intended to select preferable trading alternatives from a vast quantity of potential opportunities, and show how to apply multiple valuation criteria concurrently to select the best possible trades. By applying these principles consistently, traders can systematically identify subtle price distortions using proven statistical parameters. They can gain a clear and consistent advantage over competing traders, transforming option trading into a continuous process of profit generation with tightly controllable parameters of risk and profitability.

作者介绍:

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