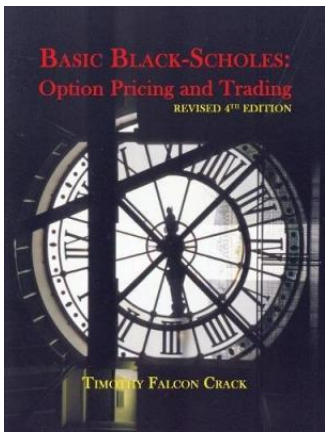

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Basic Black-Scholes: Option Pricing and Trading (Revised Fourth) (Paperback)

By Timothy Falcon Crack

TIMOTHY CRACK, 2017. Paperback. Condition: New. Language: English . Brand New Book ***** Print on Demand *****.THE AUTHOR: Dr. Crack studied PhD-level option pricing at MIT and Harvard Business School, taught undergraduate and MBA option pricing at Indiana University (winning many teaching awards), was an independent consultant to the New York Stock Exchange, worked as an asset management practitioner in London, and has traded options for over 15 years. This unique mixture of learning, teaching, consulting, practice, and trading is reflected in every page. SUMMARY OVERVIEW: This revised fourth edition of Basic Black-Scholes gives extremely clear explanations of Black-Scholes option pricing theory, and discusses direct applications of the theory to option trading. The presentation does not go far beyond basic Black-Scholes for three reasons: First, a novice need not go far beyond Black-Scholes to make money in the options markets; Second, all high-level option pricing theory is simply an extension of Black-Scholes; and Third, there already exist many books that look far beyond Black-Scholes without first laying the firm foundation given here. The trading advice does not go far beyond elementary call and put positions because more complex trades are simply combinations of these. WHAT MAKES THIS BOOK SPECIAL OR...

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