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We present a model for pricing and hedging derivative securities and option portfolios in an environment where the volatility is not known precisely, but is assumed instead to lie between two extreme values σ_{\min} and σ_{\max} . These bounds could be inferred from extreme values of the implied volatilities of liquid options, or from high-low peaks in historical stock- or option-implied volatilities.

Pricing and hedging derivative securities in markets with ...

"A New Approach for Option Pricing Under Stochastic Volatility (PDF)" (with J. Sun), Review of Derivatives Research, 10, 2, 87-150. " On the Numerical Valuation of Option Prices in Jump Diffusion Processes (PDF)" (with A. Mayo), The European Journal of Finance , 2007, 13 4, 353-372.

WHAT EVERY OPTION TRADER NEEDS TO KNOW. THE ONE BOOK EVERY TRADER SHOULD OWN. The bestselling Option Volatility & Pricing has made Sheldon Natenberg a widely recognized authority in the option industry. At firms around the world, the text is often the first book that new professional traders are given to learn the trading

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strategies and risk management techniques required for success in option markets. Now, in this revised, updated, and expanded second edition, this thirty-year trading professional presents the most comprehensive guide to advanced trading strategies and techniques now in print. Covering a wide range of topics as diverse and exciting as the market itself, this text enables both new and experienced traders to delve in detail into the many aspects of option markets, including: The foundations of option theory Dynamic hedging Volatility and directional trading strategies Risk analysis Position management Stock index futures and options Volatility contracts Clear, concise, and comprehensive, the second edition of *Option Volatility & Pricing* is sure to be an important addition to every option trader's library--as invaluable as Natenberg's acclaimed seminars at the world's largest derivatives exchanges and trading firms. You'll learn how professional option traders approach the market, including the trading strategies and risk management techniques necessary for success. You'll gain a fuller understanding of how theoretical pricing models work. And, best of all, you'll learn how to apply the principles of option evaluation to create strategies that, given a trader's assessment of market conditions and trends, have the greatest chance of success. Option trading is both a science and an art. This book shows how to apply both to maximum effect.

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One of the most widely read books among active option traders around the world, *Option Volatility & Pricing* has been completely updated to reflect the most current developments and trends in option products and trading strategies. Featuring: Pricing models Volatility considerations Basic and advanced trading strategies Risk management techniques And more! Written in a clear, easy-to-understand fashion, *Option Volatility & Pricing* points out the key concepts essential to successful trading. Drawing on his experience as a professional trader, author Sheldon Natenberg examines both the theory and reality of option trading. He presents the foundations of option theory explaining how this theory can be used to identify and exploit trading opportunities. *Option Volatility & Pricing* teaches you to use a wide variety of trading strategies and shows you how to select the strategy that best fits your view of market conditions and individual risk tolerance. New sections include: Expanded coverage of stock option Strategies for stock index futures and options A broader, more in-depth discussion volatility Analysis of volatility skews Intermarket spreading with options

Raise your options investing game to a new level through smart, focused practice For decades, Sheldon Natenberg's *Option Volatility &*

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Pricing has been helping investors better understand the complexities of the option market with his clear and comprehensive explanation of trading strategies and risk management. Now, you can raise your performance to a higher level by practicing Natenberg's methods before you enter the market. Filled with hands-on exercises designed to dramatically increase your knowledge and build your confidence, The Option Volatility and Pricing Workbook provides the necessary tools from which to build a successful options portfolio. Each exercise is preceded by clear description of the principle at hand, and each concludes with in-depth explanations of the correct answers. Hundreds of exercises cover such topics as:

- Contract Settlement and Cash Flow
- Expiration Profit & Loss
- Theoretical Pricing
- Volatility
- Dynamics of Risk
- Synthetic Pricing and Arbitrage
- Hedging Strategies
- Models and the Real World

Success in option markets requires the ability to adapt to constantly changing market conditions. This ability can only be achieved through a full and intimate understanding of the principles of option evaluation, strategy selection, risk management, and market dynamics. Whether you're a professional or novice trader, a market maker or training manager—The Option Volatility and Pricing Workbook is an invaluable tool for achieving success in this famously tough market.

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market.

Sheldon Natenberg is one of the most sought after speakers on the topic of option trading and volatility strategies. This book takes Sheldon's non-technical, carefully crafted presentation style and applies it to a book—one that you'll study and carry around for years as your personal consultant. Learn about the most vital concepts that define options trading, concepts you'll need to analyze and trade with confidence. In this volume, Sheldon explains the difference between historical volatility, future volatility, and implied volatility. He provides real inspiration and wisdom gleaned from years of trading experience. This book captures the energy of the spoken message direct from the source. Learn about implied volatility and how it is calculated Gain insight into the assumptions driving an options pricing model Master the techniques of comparing price to value Realize the important part that probability plays in estimating option prices

Now you can learn directly from Sheldon Natenberg! In this unique multimedia course, Natenberg will explain the most popular option pricing strategies. Follow along as this trading legend walks you through the calculations and key elements of option volatility in this

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video, companion book, and self-test combination. Get The Full Impact Of Every Word Of This Traders' Hall Of Fame Presentation. You'll learn: Implied volatility and how it is calculated, so you can find the best positions; What assumptions are driving an options pricing model to be ahead of the trade; Proven techniques for comparing price to value to increase your number of winning trade; How you can use probability to estimate option prices to increase trading income. Spending time with a trading legend is usually a dream for most traders, but this is your opportunity to get the inside tactics of one of the most sought-after educators in options. With the personal touch of his presentation, Natenberg's educational tool gives all traders, beginner to advanced, access to the powerful insights that can bring ongoing option trading success.

An A to Z options trading guide for the new millennium and the new economy Written by professional trader and quantitative analyst Euan Sinclair, Option Trading is a comprehensive guide to this discipline covering everything from historical background, contract types, and market structure to volatility measurement, forecasting, and hedging techniques. This comprehensive guide presents the detail and practical information that professional option traders need, whether they're using options to hedge, manage money, arbitrage, or engage in

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structured finance deals. It contains information essential to anyone in this field, including option pricing and price forecasting, the Greeks, implied volatility, volatility measurement and forecasting, and specific option strategies. Explains how to break down a typical position, and repair positions Other titles by Sinclair: Volatility Trading Addresses the various concerns of the professional options trader Option trading will continue to be an important part of the financial landscape. This book will show you how to make the most of these profitable products, no matter what the market does.

Save big! The knowledge and practice investors need to conquer the options market—two powerful guides in one affordable package You don't need to enroll in an expensive investing course to get the theory, instruction, and practice you need to conquer the options market. This priced-to-move combo includes two unbeatable guides that will get your portfolio where you want it to be: the new edition of Sheldon Natenberg's Option Volatility and Pricing—which offers the information, background, and investing techniques you need to navigate the market—along with his Options Volatility and Pricing Workbook, which provides a wide range of hands-on exercises readers can use to practice their methods before entering the market.

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A top options trader details a practical approach for pricing and trading options in any market condition. The options market is always changing, and in order to keep up with it you need the greeks—delta, gamma, theta, vega, and rho—which are the best techniques for valuing options and executing trades regardless of market conditions. In the Second Edition of *Trading Options Greeks*, veteran options trader Dan Pasarelli puts these tools in perspective by offering fresh insights on option trading and valuation. An essential guide for both professional and aspiring traders, this book explains the greeks in a straightforward and accessible style. It skillfully shows how they can be used to facilitate trading strategies that seek to profit from volatility, time decay, or changes in interest rates. Along the way, it makes use of new charts and examples, and discusses how the proper application of the greeks can lead to more accurate pricing and trading as well as alert you to a range of other opportunities. Completely updated with new material, information on spreads, put-call parity and synthetic options, trading volatility, and advanced option trading is also included. Explores how to exploit the dynamics of option pricing to improve your trading. Having a comprehensive understanding of the greeks is essential to long-term options trading success. *Trading Options Greeks, Second Edition* shows you how to use the greeks to find better trades, effectively manage them, and

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