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This book will teach you how to approach options and the market from a

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fundamental viewpoint of professional traders, and that is volatility. Volatility is a major component of option pricing and decay. And really an option is a tool for leveraging the volatility in price movements of the underlying asset.

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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.

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