Option Pricing Models and Volatility Using Excel-VBA

Fabrice D. Rouah, Gregory Vainberg

Option Pricing Models and Volatility Using Excel-VBA

Fabrice D. Rouah, Gregory Vainberg

Option Pricing Models and Volatility Using Excel-VBA Fabrice D. Rouah, Gregory Vainberg

This comprehensive guide offers traders, quants, and students the tools and techniques for using advanced models for pricing options. The accompanying website includes data files, such as options prices, stock prices, or index prices, as well as all of the codes needed to use the option and volatility models described in the book. Praise for "Option Pricing Models & Volatility Using Excel-VBA"

"Excel is already a great pedagogical tool for teaching option valuation and risk management. But the VBA routines in this book elevate Excel to an industrial-strength financial engineering toolbox. I have no doubt that it will become hugely successful as a reference for option traders and risk managers." --Peter Christoffersen, Associate Professor of Finance, Desautels Faculty of Management, McGill University

"This book is filled with methodology and techniques on how to implement option pricing and volatility models in VBA. The book takes an in-depth look into how to implement the Heston and Heston and Nandi models and includes an entire chapter on parameter estimation, but this is just the tip of the iceberg. Everyone interested in derivatives should have this book in their personal library." --Espen Gaarder Haug, option trader, philosopher, and author of "Derivatives Models on Models"

"I am impressed. This is an important book because it is the first book to cover the modern generation of option models, including stochastic volatility and GARCH." --Steven L. Heston, Assistant Professor of Finance, R.H. Smith School of Business, University of Maryland

---

From reader reviews:

Jon Gomes:

Information is provisions for folks to get better life, information presently can get by anyone from everywhere. The information can be a know-how or any news even a concern. What people must be consider whenever those information which is inside the former life are challenging be find than now is taking seriously which one is suitable to believe or which one often the resource are convinced. If you receive the unstable resource then you buy it as your main information there will be huge disadvantage for you. All those possibilities will not happen inside you if you take Option Pricing Models and Volatility Using Excel-VBA as the daily resource information.

Douglas Leverette:

Precisely why? Because this Option Pricing Models and Volatility Using Excel-VBA is an unordinary book that the inside of the publication waiting for you to snap the idea but latter it will zap you with the secret this inside. Reading this book close to it was fantastic author who all write the book in such amazing way makes the content inside easier to understand, entertaining technique but still convey the meaning thoroughly. So , it is good for you for not hesitating having this ever again or you going to regret it. This unique book will give you a lot of advantages than the other book have got such as help improving your expertise and your critical thinking method. So , still want to hold off having that book? If I had been you I will go to the reserve store hurriedly.

Albert Collins:

This Option Pricing Models and Volatility Using Excel-VBA is great publication for you because the content and that is full of information for you who always deal with world and get to make decision every minute. That book reveal it information accurately using great coordinate word or we can point out no rambling sentences in it. So if you are read the item hurriedly you can have whole details in it. Doesn't mean it only provides straight forward sentences but hard core information with beautiful delivering sentences. Having Option Pricing Models and Volatility Using Excel-VBA in your hand like getting the world in your arm, data in it is not ridiculous a single. We can say that no book that offer you world within ten or fifteen tiny right but this publication already do that. So , it is good reading book. Hey Mr. and Mrs. busy do you still doubt which?

Mathew Holstein:

What is your hobby? Have you heard that question when you got scholars? We believe that that query was given by teacher with their students. Many kinds of hobby, Every individual has different hobby. So you know that little person similar to reading or as studying become their hobby. You should know that reading is very important in addition to book as to be the thing. Book is important thing to add you knowledge, except your own personal teacher or lecturer. You see good news or update regarding something by book.

Different categories of books that can you decide to try be your object. One of them are these claims Option Pricing Models and Volatility Using Excel-VBA.

Read Option Pricing Models and Volatility Using Excel-VBA by Fabrice D. Rouah, Gregory Vainberg for online ebook

Option Pricing Models and Volatility Using Excel-VBA by Fabrice D. Rouah, Gregory Vainberg Free PDF d0wnl0ad, audio books, books to read, good books to read, cheap books, good books, online books, books online, book reviews epub, read books online, books to read online, online library, greatbooks to read, PDF best books to read, top books to read Option Pricing Models and Volatility Using Excel-VBA by Fabrice D. Rouah, Gregory Vainberg books to read online.

Online Option Pricing Models and Volatility Using Excel-VBA by Fabrice D. Rouah, Gregory Vainberg ebook PDF download

Option Pricing Models and Volatility Using Excel-VBA by Fabrice D. Rouah, Gregory Vainberg Doc

Option Pricing Models and Volatility Using Excel-VBA by Fabrice D. Rouah, Gregory Vainberg Mobipocket

Option Pricing Models and Volatility Using Excel-VBA by Fabrice D. Rouah, Gregory Vainberg EPub