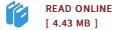# Currency Derivatives: Pricing Theory, Exotic Options, Hedging Applications (Hardback)

By -

John Wiley and Sons Ltd, United States, 1998. Hardback. Condition: New. New. Language: English . Brand New Book ***** Print on Demand *****.A groundbreaking collection on currency derivatives, including pricing theory and hedging applications. David DeRosa has assembled an outstanding collection of works on foreign exchange derivatives. It surely will become required reading for both students and option traders. -Mark B. Garman President, Financial Engineering Associates, Inc. Emeritus Professor, University of California, Berkeley. A comprehensive selection of the major references in currency option pricing. -Nassim Taleb. Senior trading advisor, Paribas Author, Dynamic Hedging: Managing Vanilla and Exotic Options. A useful compilation of articles on currency derivatives, going from the essential to the esoteric. -Philippe Jorion Professor of Finance, University of California, Irvine Author, Value at Risk: The New Benchmark for Controlling Market Risk. Every investment practitioner knows of the enormous impact that the Black-Scholes option pricing model has had on investment and derivatives markets. The success of the theory in understanding options on equity, equity index, and fixed- income markets is common knowledge. Yet, comparatively few professionals are aware that the theory s greatest successes may have been in the derivatives market for foreign exchange. Perhaps this is not surprising...

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