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R. STAFFORD JOHNSON is director for the Smith Center at Xavier University. He is also a professor of finance at the university's Williams College of Business. He is the author of five monographs and six books, including Options and Futures; Introduction to Derivatives; Bond Evaluation, Selection, and Management, Second Edition; Debt Markets and Analysis; and Equity Markets and Portfolio Analysis.

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Implications of Growth in Credit Derivatives for Financial ...

- J. Hull, Options, Futures, and Other Derivatives (Pearson Prentice Hall, Upper Saddle River, 2015) - R. McDonald, Derivative Markets, Second Edition (Addison-Wesley, Boston, 2006) - S. Roman, Introduction to the Mathematics of Finance (Springer, New York, 2004) - S. Ross, An Elementary Introduction to Mathematical Finance, Third Edition

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On Regulating Derivatives; Long-Term Capital Bailout ...

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To be financially literate in today's market, one must have a solid understanding of derivatives concepts and instruments and the uses of those instruments in corporations. The Third Edition has an accessible mathematical presentation, and more importantly, helps readers gain intuition by linking theories and concepts together with an engaging narrative that emphasizes the core economic principles underlying the pricing and uses of derivatives.

Robert Whaley has more than twenty-five years of experience in the world of finance, and with this book he shares his hard-won knowledge in the field of derivatives with you. Divided into ten information-packed parts, Derivatives shows you how this financial tool can be used in practice to create risk management, valuation, and investment solutions that are appropriate for a variety of market situations.

While the valuation of standard American option contracts has now achieved a fair degree of maturity, much work remains to be done regarding the new contractual forms that are constantly emerging in response to evolving economic conditions and regulations. Focusing on recent developments in the field, *American-Style Derivatives* provides an extensive treatment of option pricing with an emphasis on the valuation of American options on dividend-paying assets. The book begins with a review of valuation principles for European contingent claims in a financial market in which the underlying asset price follows an Ito process and the interest rate is stochastic and then extends the analysis to American contingent claims. In this context the author lays out the basic valuation principles for American claims and describes instructive representation formulas for their prices. The results are applied to standard American options in the Black-Scholes market setting as well as to a variety of exotic contracts such as barrier, capped, and multi-asset options. He also reviews numerical methods for option pricing and compares their relative performance. The author explains all the concepts using standard financial terms and intuitions and relegates proofs to appendices that can be found at the end of each chapter. The book is written so that the material is easily accessible not only to those with a background in stochastic processes and/or derivative securities, but also to those with a more limited exposure to those areas.

This book analyzes in depth all major derivatives debacles of the last half century including the multi-billion losses and/or bankruptcy of Metallgesellschaft (1994), Barings Bank (1995), Long Term Capital Management (1998), Amaranth (2006), Soci é t é G é n é rale (2008), AIG (2008) and JP Morgan-Chase (2012). It unlocks the secrets of derivatives by telling the stories of institutions which played in the derivative market and lost big. For some of these unfortunate organizations it was daring but flawed financial engineering which brought them havoc. For others it was unbridled speculation perpetrated by rogue traders whose unchecked fraud brought their house down. Should derivatives be feared "as financial weapons of mass destruction" or hailed as financial innovations which through efficient risk transfer are truly adding to the Wealth of Nations? By presenting a factual analysis of how the malpractice of derivatives played havoc with derivative end-user and dealer institutions, a case is made for vigilance not only to market and counter-party risk but also operational risk in their use for risk management and proprietary trading. Clear and recurring lessons across the different stories in this volume call not only for a tighter but also "smarter" control system of derivatives trading and should be of immediate interest to financial managers, bankers, traders, auditors and regulators who are directly or indirectly exposed to financial derivatives. The book groups cases by derivative category, starting with the simplest and building up to the most complex — namely, Forwards, Futures, Options and Swaps in that order, with applications in commodities, foreign exchange, stock indices and interest rates. Each chapter deals with one derivative debacle, providing a rigorous and comprehensive but non-technical elucidation of what happened. What is new in the second edition? A new chapter on JP Morgan-Chase's London Whale, an in-depth discussion of credit-default swaps, and an update of the revamped regulatory framework with Basel 2.5 and Basel III against the backdrop of the Euro crisis, along with a revised and expanded discussion of the AIG debacle. Contents: Derivatives and the Wealth of Nations Forwards: Showa Shell Sekiyu K K Citibank's Forex Losses Bank Negara Malaysia Futures: Amaranth Advisors LLC Metallgesellschaft Sumitomo Options: Allied Lyons Allied Irish Banks Barings Soci é t é G é n é rale Swaps: Procter & Gamble Gibson Greeting Cards Orange County Long-Term Capital Management AIG JP Morgan Chase London Whale From Theory to Malpractice: Lessons Learned Readership: Economists; undergraduates and graduates majoring in finance, economics and business administration; professionals, financial managers and CPAs in the financial service industry. Key Features: Includes simple graphs or numerical illustrations to enhance readers' understanding of the complex world of derivatives and financial engineering step-by-step, story-by-story Uses actual case studies to introduce college students, finance professionals and general readers to the world of high finance which shapes their day-to-day lives Demystifies the mysterious world of financial derivatives Brings alive difficult concepts by profiling the protagonists in each debacle and the corporate setting within which the derivative debacle unfolded Provides a glossary of key concepts to discuss the respective derivatives product, how it is valued, trading strategies, and the workings of the market where it is traded Keywords: Derivatives; Debacles; Options; Swaps; Futures; Forwards; Financial Engineering; Market Manipulation; Rogue Traders; Speculation; London Whale Review: Reviews of the First Edition: " This timely and well-written book is a ' must read ' for anyone directly or indirectly involved in financial markets and instruments as well as risk management. By telling actual stories of how rogue traders and incompetent managers put their firms at risk, the author demystifies the complex world of financial derivatives. His incisive and in-depth analysis of all major derivatives debacles should help the reader understand what happened and avoid future disasters. " Gabriel Hawawini The Henry Grunfeld Professor of Investment Banking INSEAD " The author has written a book whose clarity makes it accessible to a wide range of practitioners and executives, and he brings the technical subject matter to life through the concrete examples of the highest profile failures in the use of derivatives " B Craig Owens Senior Vice President and Chief Financial Officer Campbell Soup " The book is a timely contribution to a subject that has been at the epicenter of the current financial crisis ... Learning from past mistakes and applying the lessons is what sets this book apart and should make it a useful guide for practitioners. " Dr Oliver S Kratz Head of Global Thematic Equities Deutsche Bank

How can actuaries best equip themselves for the products and risk structures of the future? Using the powerful framework of multiple state models, three leaders in actuarial science give a modern perspective on life contingencies, and develop and demonstrate a theory that can be adapted to changing products and technologies. The book begins traditionally, covering actuarial models and theory, and emphasizing practical applications using computational techniques. The authors then develop a more contemporary outlook, introducing multiple state models, emerging cash flows and embedded options. Using spreadsheet-style software, the book presents large-scale, realistic examples. Over 150 exercises and solutions teach skills in simulation and projection through computational practice. Balancing rigour with intuition, and emphasizing applications, this text is ideal for university courses, but also for individuals preparing for professional actuarial exams and qualified actuaries wishing to freshen up their skills.

Written by two of the most distinguished finance scholars in the industry, this introductory textbook on derivatives and risk management is highly accessible in terms of the concepts as well as the mathematics. With its economics perspective, this rewritten and streamlined second edition textbook, is closely connected to real markets, and: Beginning at a level that is comfortable to lower division college students, the book gradually develops the content so that its lessons can be profitably used by business majors, arts, science, and engineering graduates as well as MBAs who would work in the finance industry. Supplementary materials are available to instructors who adopt this textbook for their courses. These include: Solutions Manual with detailed solutions to nearly 500 end-of-chapter questions and problems PowerPoint slides and a Test Bank for adopters PRICED! In line with current teaching trends, we have woven spreadsheet applications throughout the text. Our aim is for students to achieve self-sufficiency so that they can generate all the models and graphs in this book via a spreadsheet software, Priced!

The last few years have been a watershed for the commodities, cash and derivatives industry. New regulations and products have led to an explosion in the commodities markets, creating a new asset for investors that includes hedge funds as well as University endowments, and has resulted in a spectacular growth in spot and derivative trading. This book covers hard and soft commodities (energy, agriculture and metals) and analyses: Economic and geopolitical issues in commodities markets Commodity price and volume risk Stochastic modelling of commodity spot prices and forward curves Real options valuation and hedging of physical assets in the energy industry It is required reading for energy companies and utilities practitioners, commodity cash and derivatives traders in investment banks, the Agrifood business, Commodity Trading Advisors (CTAs) and Hedge Funds. In *Commodities and Commodity Derivatives*, H é lyette Geman shows her powerful command of the subject by combining a rigorous development of its mathematical modelling with a compact institutional presentation of the arcane characteristics of commodities that makes the complex analysis of commodities derivative securities accessible to both the academic and practitioner who wants a deep foundation and a breadth of different market applications. It is destined to be a "must have" on the subject. " —Robert Merton, Professor, Harvard Business School "A marvelously comprehensive book of interest to academics and practitioners alike, by one of the world's foremost experts in the field." —Oldrich Vasicek, founder, KMV

This course of lectures introduces students to elementary concepts of corporate finance using a more systematic approach than is generally found in other textbooks. Axioms are first highlighted and the implications of these important concepts are studied afterwards. These implications are used to answer questions about corporate finance, including issues related to derivatives pricing, state-price probabilities, dynamic hedging, dividends, capital structure decisions, and risk and incentive management. Numerical examples are provided, and the mathematics is kept simple throughout. In this second edition, explanations have been improved, based on the authors' experience teaching the material, especially concerning the scope of state-price probabilities in Chapter 12. There is also a new Chapter 22: Fourteen Insights.

This textbook provides an introduction to financial mathematics and financial engineering for undergraduate students who have completed a three- or four-semester sequence of calculus courses. It introduces the theory of interest, discrete and continuous random variables and probability, stochastic processes, linear programming, the Fundamental Theorem of Finance, option pricing, hedging, and portfolio optimization. This third edition expands on the second by including a new chapter on the extensions of the Black-Scholes model of option pricing and a greater number of exercises at the end of each chapter. More background material and exercises added, with solutions provided to the other chapters, allowing the textbook to better stand alone as an introduction to financial mathematics. The reader progresses from a solid grounding in multivariable calculus through a derivation of the Black-Scholes equation, its solution, properties, and applications. The text attempts to be as self-contained as possible without relying on advanced mathematical and statistical topics. The material presented in this book will adequately prepare the reader for graduate-level study in mathematical finance.

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