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This book aims at a middle ground between introductory books on derivative titles and those that provide advanced mathematical treatments. It is written for mathematically capable students who have not necessarily had prior exposure to probability theory, stochastic calculus, or computer programming. Provides derivations of price and coverage formulas (using probabilistic change of the numbering technique) for standard options, trading options, options on futures and futures, options, exotic options, caps, floors and swaps, as well as VBA code implementing the formulas. It also contains an introduction to Monte Carlo, binomial models and finite difference methods. Asset Price Derivatives Derivatives Futures Price options Probability Options Probability of linear optimization Of volatility Page 2Aderto call call price price price price of short assets These keywords were added per machine and not by the authors. This process is experimental and keywords can be updated as the learning algorithm improves. This is a preview of the subscription content, log in to verify access. You cannot view the view. Download the PDF © Springer-Verlag Berlin Heidelberg 2005 preview Academia.edu no longer supports internet Explorer. To browsing Academia.edu and wider internet faster and more securely, please take a few seconds to update your browser. Academia.edu uses cookies to personalize content, tailor ads and improve the user experience. By using our website, you agree to our collection of information through the use of cookies. To learn more, see our Privacy Policy. × From the reviews of the first issue: Professor Back has written a superb book on advanced derivatives. The book provides wonderfully clear explanations without sacrificing mathematical accuracy. I highly recommend this book to everyone who wants to understand more about this fascinating and important area. (Mark Broadie, Columbia University, New York) Professor Kerry Back's book fills a void in derivative literature by providing an excellent and much-needed book for a second course in derivatives. The clear presentation and choice of VBA as a software tool make this a perfect book for such a course. Using VBA via excel is an excellent choice because it displays an open source environment that is readily available to users. (Eliezer Z. Prisman, University of York, Toronto) This book deals with prices and coverage of financial derivatives. ... Computational methods are entered and the text contains the Excel VBA routines corresponding to the formulas and procedures described in the book. This is valuable because computer simulation can help readers understand the theory. ... The book under analysis can present intuitively advanced derived modeling. ... In my opinion, it provides a useful bridge between and the most advanced literature. (Benjamin Jourdain, Mathematical Reviews, Edition 2006 h) This book contains a practical introduction to mathematics of financial engineering. It can serve as an excellent bridge between introductory books on derivative titles and those that provide advanced mathematical treatments. ... the book presents a very broad spectrum of problems and methods related to prices and coverage derivatives in a very affordable way ... it can be strongly recommended not only to be used as a course, but also for those who wish to train themselves in this field. (Malgorzata Doman, Zentralblatt MATH, Vol. 1085, 2006) The strength of this book lies in its clarity in the exhibition of the complex ... modern financial mathematics. The book is independent, and a student can learn the key elements of the main toolkits in financial engineering. ... In addition, the book offers useful exercises and VBA programs so that students can simulate the results. ... I recommend the book for an MBA program. ... The book could also be used in some master's programs in financial engineering and mathematical finance. (Thomas S. Y. Ho, SIAM Review, Vol. 48 (3), 2006) We'd love your help. Let us know what's wrong with this preview of A Course in Derivative Securities by Kerry Back. New Bestselling Super Saver Releases More content This book is a growth of notes compiled by the author while teaching courses for undergraduate and master's/MBA students?nance at Washi-ton University in St. Louis and the Institut fur 'H' ohere Studien in Vienna. At the same time, elective acourseinOptionsandFutureswasconsideredanadvanced?nance, but now such a course is almost mandatory for any major ?nance and is an elective chosen by many non-nance majors as well. In addition, students are exposed to derivative securities in courses in Investments, International Finance, Risk Management, Investment Bank, Fixed Income, etc. This - the pansion of equity education reflects the greater importance of derivative securities in corporate and investment management. MBA and undergraduate courses typically (and appropriately) focus on the use of derivatives for coverage and speculation. That's su?cient for many students. However, the seller of derivatives, in addition to needing side requirements for non-standbuy, is confronted with price and price. Mo-over,thebuyerofderivatives,disaverter competition between sellers, may most likely bene?t of some price knowledge as well. It is prices and coverage that is the main focus of this book. By leasing the fundamentals of pricing and coverage, students also gain a deeper understanding of the contracts themselves. I hope that this book will also be useful for professionals and students in Master's programs in Financial Engineering and, to some extent, PhD students in ?nance. 'nance.'

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