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How to Calculate Options Prices and Their Greeks: Exploring the Black Scholes Model from Delta to Vega (The Wiley Finance Series)

Pierino Ursone

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A unique, in-depth guide to options pricing and valuing their greeks, along with a four dimensional approach towards the impact of changing market circumstances on options

How to Calculate Options Prices and Their Greeks is the only book of its kind, showing you how to value options and the greeks according to the Black Scholes model but also how to do this without consulting a model. You'll build a solid understanding of options and hedging strategies as you explore the concepts of probability, volatility, and put call parity, then move into more advanced topics in combination with a four-dimensional approach of the change of the P&L of an option portfolio in relation to strike, underlying, volatility, and time to maturity. This informative guide fully explains the distribution of first and second order Greeks along the whole range wherein an option has optionality, and delves into trading strategies, including spreads, straddles, strangles, butterflies, kurtosis, vega-convexity , and more. Charts and tables illustrate how specific positions in a Greek evolve in relation to its parameters, and digital ancillaries allow you to see 3D representations using your own parameters and volumes.

The Black and Scholes model is the most widely used option model, appreciated for its simplicity and ability to generate a fair value for options pricing in all kinds of markets. This book shows you the ins and outs of the model, giving you the practical understanding you need for setting up and managing an option strategy.

- Understand the Greeks, and how they make or break a strategy
- See how the Greeks change with time, volatility, and underlying
- Explore various trading strategies
- Implement options positions, and more

Representations of option payoffs are too often based on a simple two-dimensional approach consisting of P&L versus underlying at expiry. This is misleading, as the Greeks can make a world of difference over the lifetime of a strategy. How to Calculate Options Prices and Their Greeks is a comprehensive, in-depth guide to a thorough and more effective understanding of options, their Greeks, and (hedging) option strategies.

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