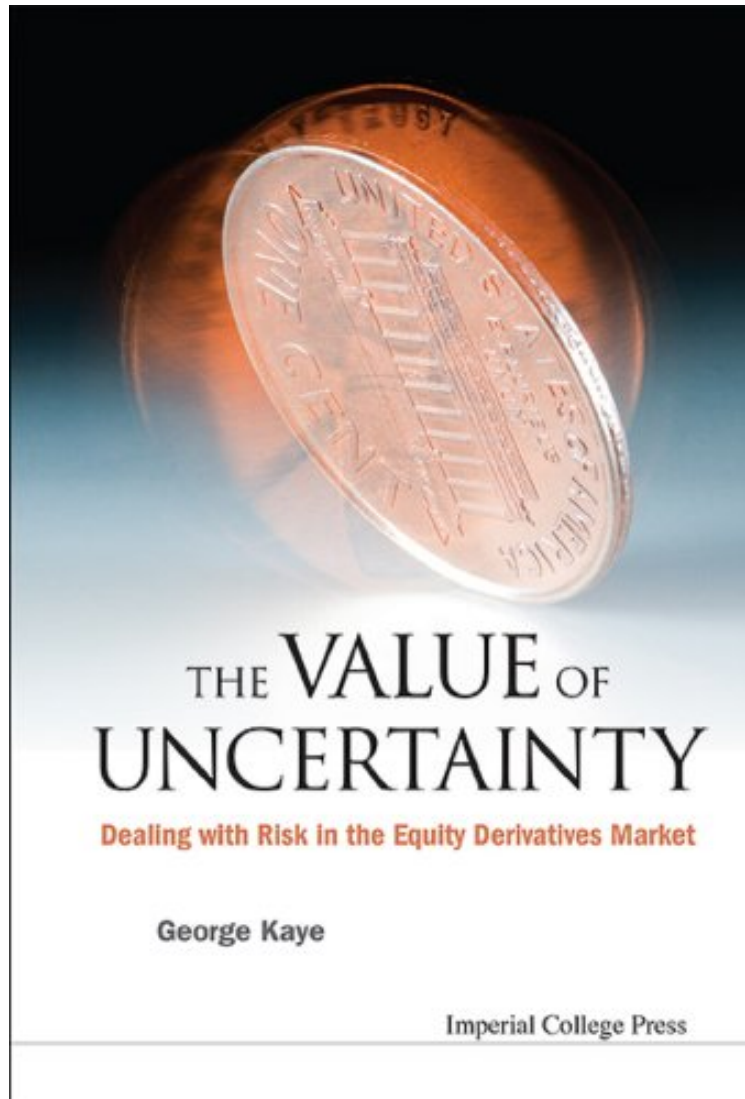


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The Value of Uncertainty:Dealing with Risk in the Equity Derivatives Market

George Kaye

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Along with the extraordinary growth in the derivatives market over the last decade, the impact of model choice, and model parameter usage, has become a major source of valuation uncertainty. This book concentrates on equity

derivatives and charts, step by step, how key assumptions on the dynamics of stocks impact on the value of exotics. The presentation is technical, but maintains a strong focus on intuition and practical application. Contents: Introduction Preliminaries Dividends Volatility Default Jumps Rates Correlation Control Readership: Undergraduates and graduate students studying financial markets; technical practitioners.