

Derivatives Pricing: The Classic Collection

- Description: A unique collection of 19 historic papers on quantitative finance
- including groundbreaking work by Louis Bachelier, Fischer Black, Robert Merton, Robert Engle and Bruno Dupire. The papers have been specially selected by Peter Carr, professor at the Courant Institute of Mathematical Sciences at NYU and head of quantitative research at Bloomberg
 - A collection of the most influential papers on options pricing and derivatives published over the past 100 years - as valuable today as they have ever been
 - Each chapter holds direct examples that remain cornerstones of modern business practice - combining leading academic thought with the practical insights of authors with years of shop-floor knowledge
 - Peter Carr presents world-famous papers as well some less widely known gems that are nonetheless as vital to the subject as a whole
 - Each chapter is highly relevant to financial traders and analysts, and even readers with only a basic grasp of the tools of quantitative finance will find this collection an invaluable guide to financial engineering
 - Covers option pricing, unified theories of volatility, the theory of speculation, loss probabilities on loan portfolios, credit risk models for loan books, barrier options and more
 - The collection is divided into four key sections: Classics, Hidden Gems, Risk Hall of Fame and Nobel Prize Winners
 - Includes timeless contributions from the most famous financial thinkers of modern history Including: Louis Bachelier, Fischer Black, Robert Merton, Robert Engle, Bruno Dupire and others
 - Provides access to historically important papers you may have been aware of, but have never had the chance to read - some papers never previously published in books form
 - Derivatives Pricing conclusively proves that true innovation has no sell-by-date

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