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Financial derivatives theory concepts and problems Details Category: Economics Financial derivatives theory concepts and problems Material Type Book Language English Title Financial derivatives theory concepts and problems Author(S) S. L. Gupta (Author) Publication Data New Delhi: Prentice-Hall of India Publication€ Date 2005 Edition NA ...

Financial derivatives theory concepts and problems

Financial Derivatives (Theory, Concepts And Problems) by S. L. Gupta. Book Summary: his highly acclaimed text, designed for postgraduate students of management, commerce, and financial studies, has been enlarged and updated in its second edition by introducing new chapters and topics with its focus on conceptual understanding based on practical examples.

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The term Financial Derivative is a very broad term which has come to mean any financial transaction whose value depends on the underlying value of the asset concerned. Sophisticated statistical modelling of derivatives enables practitioners in the banking industry to reduce financial risk and ultimately

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increase profits made from these transactions.

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Measuring the derivative is just like putting electrodes on a function and making it run. For $f(x) = x^2$ $f'(x) = 2x$, we stick an electrode of $+1$ onto it, to see how it reacted: The horizontal stripe is the result of our change applied along the top of the shape. The vertical stripe is our change moving along the side.

Lesson 10: The Theory Of Derivatives – BetterExplained

Basic Types of Derivatives Forwards and Futures A contract to exchange an asset in the future at a specified price and time. Options (Lecture 10) Gives the holder the right to buy (call option) or sell (put option) an asset at a specified price. Swaps An agreement to exchange a series of cashflows at specified prices and times.

15.401 Finance Theory - MIT OpenCourseWare

Derivatives are financial contracts whose value/price is dependent on the behavior of the price of one or more basic underlying asset (often simply known as underlying). These contracts are legally binding agreements, made on trading screen of stock exchange, to buy or sell an asset in future.

Concept of Derivatives - caaa.in

The term Financial Derivative is a very broad term which has come to mean any financial transaction whose value depends on the underlying value of the asset concerned.

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To name a specific contract in a financial futures market, the month code will follow the contract code, and in turn be followed by the year. For example, CLZ3 is the December 2023 NYMEX crude oil contract. CL denotes crude oil (crude light), Z corresponds to the December delivery month, and 3 refers to 2023. References

Delivery month - Wikipedia

An Introduction to Equity Derivatives is the fully updated and expanded second edition of the popular Finance and Derivatives. It covers all of the fundamentals of quantitative finance clearly and concisely without going into unnecessary technical detail. Designed for both new practitioners and students, it requires no prior background in finance and features twelve chapters of gradually increasing difficulty, beginning with basic principles of interest rate and discounting, and ending with ...

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