



Financial Engineering: Derivatives and Risk Management

Keith Cuthbertson, Dirk Nitzsche

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This text provides a thorough treatment of futures, 'plain vanilla' options and swaps as well as the use of exotic derivatives and interest rate options for speculation and hedging. Pricing of options using numerical methods such as lattices (BOPM), Mone Carlo simulation and finite difference methods, in addition to solutions using continuous time mathematics, are also covered. Real options theory and its use in investment appraisal and in valuing internet and biotechnology companies provide cutting edge practical applications. Practical risk management issues are examined in depth. Alternative models for calculating Value at Risk (market risk) and credit risk provide the thoretical basis for a practical and timely overview of these areas of regulatory policy.

This book is designed for courses in derivatives and risk management taken by specialist MBA, MSc Finance students or final year undergraduates, either as a stand-alone text or as a follow-on to Investments: Spot and Derivatives Markets by the same authors.

The authors adopt a real-world emphasis throughout, and include features such as:

- * topic boxes, worked examples and learning objectives
- * Financial Times and Wall Street Journal newspaper extracts and analysis of real world cases
- * supporting web site including Lecturer's Resource Pack and Student Centre with interactive Excel and GAUSS software

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- Derivative: Security whose value stems or is derived from the value of other assets. Swaps, options, and futures are used to manage financial risk exposures. (More...
- 17 • Futures: Contracts which call for the purchase or sale of a financial (or real) asset at some future date, but at a price determined today. Futures (and other derivatives) can be used either as highly leveraged speculations or to hedge and thus reduce risk.
- 18 • Hedging: Generally conducted where a price change could negatively affect a firm's profits.
- Long hedge: Involves the purch