



The Volatility Surface: A Practitioner's Guide (Hardback)

By Jim Gatheral

John Wiley and Sons Ltd, United Kingdom, 2006. Hardback. Book Condition: New. 1. Auflage. 231 x 150 mm. Language: English . Brand New Book. Praise for The Volatility Surface I'm thrilled by the appearance of Jim Gatheral's new book The Volatility Surface. The literature on stochastic volatility is vast, but difficult to penetrate and use. Gatheral's book, by contrast, is accessible and practical. It successfully charts a middle ground between specific examples and general models--achieving remarkable clarity without giving up sophistication, depth, or breadth. -- Robert V. Kohn, Professor of Mathematics and Chair, Mathematical Finance Committee, Courant Institute of Mathematical Sciences, New York University Concise yet comprehensive, equally attentive to both theory and phenomena, this book provides an unsurpassed account of the peculiarities of the implied volatility surface, its consequences for pricing and hedging, and the theories that struggle to explain it. --Emanuel Derman, author of My Life as a Quant Jim Gatheral is the wildest practitioner in the business. This very fine book is an outgrowth of the lecture notes prepared for one of the most popular classes at NYU's esteemed Courant Institute. The topics covered are at the forefront of research in mathematical finance and...



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