

Description	
+351 put, -392 put, -433 call, +456 call	
TGT Iron Condor 10/21	
+130 put, -155 put, -185 call, +210 call	
TLT Iron Condor 10/21	
+105 put, -113 put, -124 call, +133 call	
TLT Iron Condor 10/21	
+105 put, -113 put, -124 call, +133 call	
QQQ Iron Condor 10/21	
+265 put, -300 put, -341 call, +365 call	
SPY Iron Condor 8/31	
+390 put, -400 put, -420 call, +430 call	
IWM Short Put Spread 9/9	
-199 put, +189 put	
AAPL Iron Condor 10/21	
+135 put, -155 put, -175 call, +190 call	
SPY Iron Condor 9/9	
+374 put, -399 put, -424 call, +438 call	
Totals	

IWM Short Put Spread 9/9 Open

Close Position

Override

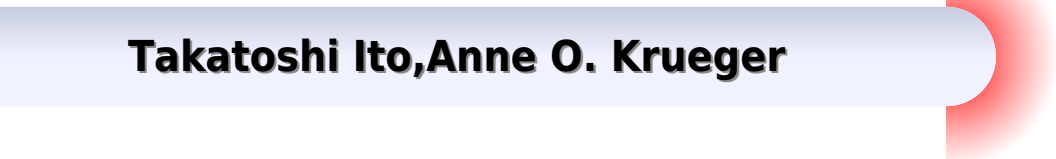


Stats

-2.10%	-\$8	\$381	\$389
Return %	Open P/L	Credit to open	Market value
-1.05%	\$619	-1.29%	\$1,000
High % - 4h ago	Capital at risk	Return on risk	Maintenance
.31	.00	-.01	-.02
Delta	Theta	Gamma	Vega

The Payoff

Takatoshi Ito, Anne O. Krueger



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Regionalism versus Multilateral Trade Arrangements Takatoshi Ito, Anne O. Krueger, 2007-12-01 There is no doubt that the open multilateral trading system after World War II was a key ingredient in the rapid economic development of the entire world Especially in Hong Kong Korea Singapore and Taiwan exports increased dramatically both in absolute terms and as a percentage of GNP In the 1980s however preferential trading arrangements PTAs began to emerge as significant factors affecting world trade This volume contains thirteen papers that analyze the tensions between multilateral trading systems and preferential trade arrangements and the impact of these tensions on East Asia The first four chapters introduce PTAs conceptually and focus on the unique political issues that these agreements involve The next five essays present more direct empirical analyses of existing PTAs and their economic effects primarily in East Asia The last four papers concentrate on the outcomes of individual East Asian nations trading policies in specific instances of preferential agreements

Foundations of the Pricing of Financial Derivatives Robert E. Brooks, Don M. Chance, 2024-01-25 An accessible and mathematically rigorous resource for masters and PhD students In Foundations of the Pricing of Financial Derivatives Theory and Analysis two expert finance academics with professional experience deliver a practical new text for doctoral and masters students and also new practitioners The book draws on the authors extensive

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The Economics of Artificial Intelligence Ajay Agrawal, Joshua Gans, Avi Goldfarb, 2019-05-22 Advances in artificial intelligence AI highlight the potential of this technology to affect productivity growth inequality market power innovation and employment This volume seeks to set the agenda for economic research on the impact of AI It covers four broad themes AI as a general purpose technology the relationships between AI growth jobs and inequality regulatory responses to changes brought on by AI and the effects of AI on the way economic research is conducted It explores the economic influence of machine learning the branch of computational statistics that has driven much of the recent excitement around AI as well as the economic impact of robotics and automation and the potential economic consequences of a still hypothetical artificial general intelligence The volume provides frameworks for understanding the economic impact of AI and identifies a number of open research questions Contributors Daron Acemoglu Massachusetts Institute of Technology Philippe Aghion Collège de France Ajay Agrawal University of Toronto Susan Athey Stanford University James Bessen Boston University School of Law Erik Brynjolfsson MIT Sloan School of Management Colin F. Camerer California Institute of Technology Judith Chevalier Yale School of Management Iain M. Cockburn Boston University Tyler Cowen George Mason University Jason Furman Harvard Kennedy School Patrick Francois University of British Columbia Alberto Galasso University of Toronto Joshua Gans University of Toronto Avi Goldfarb University of Toronto Austan Goolsbee University of Chicago Booth School of Business Rebecca Henderson Harvard Business School Ginger Zhe Jin University of Maryland Benjamin F. Jones Northwestern University Charles I. Jones Stanford University Daniel Kahneman Princeton University Anton Korinek Johns Hopkins

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The Economics of Financial Markets Roy E. Bailey, 2005-05-26 The Economics of Financial Markets presents a concise overview of capital markets suitable for advanced undergraduates and for beginning graduate students in financial economics Following a brief overview of financial markets their microstructure and the randomness of stock market prices this textbook explores how the economics of uncertainty can be applied to financial decision making The mean variance model of portfolio selection is discussed with analysis extended to the capital asset pricing model CAPM Arbitrage plays a pivotal role in finance and is studied in a variety of contexts including the APT model of asset prices Methods for the empirical evaluation of CAPM and APT are also discussed together with the volatility of asset prices the intertemporal CAPM and the equity premium puzzle An analysis of bond contracts leads into an assessment of theories of the term structure of interest rates Finally financial derivatives are explored focusing on futures and options contracts

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An Introduction to the Numerical Simulation of Stochastic Differential Equations Desmond J. Higham, Peter E. Kloeden, 2021-01-28 This book provides a lively and accessible introduction to the numerical solution of stochastic differential equations with the aim of making this subject available to the widest possible readership It presents an outline of the underlying convergence and stability theory while avoiding technical details Key ideas are illustrated with numerous computational examples and computer code is listed at the end of each chapter The authors include 150 exercises with solutions available online and 40 programming tasks Although introductory the book covers a range of modern research topics including It versus Stratonovich calculus implicit methods stability theory nonconvergence on nonlinear problems multilevel Monte Carlo approximation of double stochastic integrals and tau leaping for chemical and biochemical reaction networks An Introduction to the Numerical Simulation of Stochastic Differential Equations is appropriate for undergraduates and postgraduates in mathematics engineering physics chemistry finance and related disciplines as well as researchers in these areas The material assumes only a competence in algebra and calculus at the level reached by a typical first year undergraduate mathematics class and prerequisites are kept to a minimum Some familiarity with basic concepts from numerical analysis and probability is also desirable but not necessary

The New S Language R. Becker, 2018-05-04 This book provides documentation for a new version of the S system released in 1988 The new S enhances the features that have made S popular interactive computing flexible graphics data management and a large collection of functions The new S features make possible new applications and higher level programming including a single unified language user defined functions as first class objects symbolic computations more accurate numerical calculations and a new approach to graphics S now provides direct interfaces to the powerful tool of the UNIX operating system and to algorithms implemented in Fortran and C

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