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SATYAJIT DAS

# Swaps Financial Derivatives Products Pricing Applications And Risk Management

**JE Gale**



## **Swaps Financial Derivatives Products Pricing Applications And Risk Management:**

*The Swaps and Financial Derivatives Library* Satyajit Das, 2006-04-21 The *Das Swaps Financial Derivatives Library Third Edition Revised* is the successor to *Swaps Financial Derivatives* which was first published in 1989 as *Swap Financing A second edition* was published in 1994 as *Swaps Financial Derivatives Second Edition* in most of the world and *Swaps Derivative Financing Second Edition* in the USA The changes in the market since the publication of the second edition have necessitated this third edition The *Das Swaps Financial Derivatives Library Third Edition Revised* is a four volume set that incorporates extensive new material in all sections to update existing areas of coverage In addition several new chapters covering areas of market development have been included This has resulted in a significant expansion in the size of the text The four volumes in this set are *Derivative Products Pricing Risk Management Structured Products Volume 1 Exotic Options Interest Rates Currency Structured Products Volume 2 Equity Commodity Credit New Markets* Swaps/Financial Derivatives Satyajit Das, 2004 Swaps/Financial Derivatives Satyajit Das, 2004 Derivative Products and Pricing Satyajit Das, 2005-10-06 *Derivative Products Pricing* consists of 4 Parts divided into 16 chapters covering the role and function of derivatives basic derivative instruments exchange traded products futures and options on future contracts and over the counter products forwards options and swaps the pricing and valuation of derivatives instruments derivative trading and portfolio management **Swaps/Financial Derivatives** Satyajit Das, 2004 *Principles of Financial Engineering* Salih N. Neftci, 2008-12-09 *Principles of Financial Engineering Second Edition* is a highly acclaimed text on the fast paced and complex subject of financial engineering This updated edition describes the engineering elements of financial engineering instead of the mathematics underlying it It shows you how to use financial tools to accomplish a goal rather than describing the tools themselves It lays emphasis on the engineering aspects of derivatives how to create them rather than their pricing how they act in relation to other instruments the financial markets and financial market practices This volume explains ways to create financial tools and how the tools work together to achieve specific goals Applications are illustrated using real world examples It presents three new chapters on financial engineering in topics ranging from commodity markets to financial engineering applications in hedge fund strategies correlation swaps structural models of default capital structure arbitrage contingent convertibles and how to incorporate counterparty risk into derivatives pricing Poised midway between intuition actual events and financial mathematics this book can be used to solve problems in risk management taxation regulation and above all pricing This latest edition of *Principles of Financial Engineering* is ideal for financial engineers quantitative analysts in banks and investment houses and other financial industry professionals It is also highly recommended to graduate students in financial engineering and financial mathematics programs The Second Edition presents 5 new chapters on structured product engineering credit markets and instruments and principle protection techniques among other topics Additions clarifications and illustrations throughout the volume show these instruments at

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