



Trading Volatility: Trading Volatility, Correlation, Term Structure and Skew

By Colin Bennett

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This publication aims to fill the void between books providing an introduction to derivatives, and advanced books whose target audience are members of quantitative modelling community.

In order to appeal to the widest audience, this publication tries to assume the least amount of prior knowledge. The content quickly moves onto more advanced subjects in order to concentrate on more practical and advanced topics.

“A master piece to learn in a nutshell all the essentials about volatility with a practical and lively approach. A must read!”

Carole Bernard, Equity Derivatives Specialist at Bloomberg

“This book could be seen as the ‘volatility bible’!”

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“I highly recommend this book both for those new to the equity derivatives business, and for more advanced readers. The balance between theory and practice is struck At-The-Money”

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“Colin has managed to convey often complex derivative and volatility concepts with an admirable simplicity, a welcome change from the all-too-dense tomes one usually finds on the subject”

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Bibliography

- Sales Rank: #925700 in Books
- Published on: 2014-04-24
- Original language: English
- Dimensions: 9.25" h x .75" w x 7.50" l,
- Binding: Paperback
- 316 pages

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Lorna Dews:

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Tammie Torres:

Reading can called mind hangout, why? Because if you are reading a book specially book entitled Trading

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