



# 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 theoretical 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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Financial engineers run quantitative risk models to predict how an investment tool will perform and whether a new offering in the financial sector would be viable and profitable in the long run, and what types of risks are presented in each product offering given the volatility of the markets. Financial engineers work with insurance companies, asset management firms, hedge funds, and banks. Within these companies, financial engineers work in proprietary trading, risk management, portfolio management, derivatives and options pricing, structured products, and corporate finance departments. Types