



Equity Hybrid Derivatives

By Marcus Overhaus, Ana Bermudez, Hans Buehler, Andrew Ferraris, Christopher Jordinson, Aziz Lamnouar

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Take an in-depth look at equity hybrid derivatives.

Written by the quantitative research team of Deutsche Bank, the world leader in innovative equity derivative transactions, this book presents leading-edge thinking in modeling, valuing, and hedging for this market, which is increasingly used for investment by hedge funds. You'll gain a balanced, integrated presentation of theory and practice, with an emphasis on understanding new techniques for analyzing volatility and credit derivative transactions linked to equity. In every instance, theory is illustrated along with practical application.

Marcus Overhaus, PhD, is Managing Director and Global Head of Quantitative Research and Equity Structuring. Ana Bermudez, PhD, is an Associate in Global Quantitative Research. Hans Buehler, PhD, is a Vice President in Global Quantitative Research. Andrew Ferraris, DPhil, is a Managing Director in Global Quantitative Research. Christopher Jordinson, PhD, is a Vice President in Global Quantitative Research. Aziz Lamnouar, DEA, is a Vice President in Global Quantitative Research. All are associated with Deutsche Bank AG, London.

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- Sales Rank: #1648054 in Books
- Published on: 2007-02-02
- Original language: English
- Number of items: 1
- Dimensions: 10.20" h x 1.12" w x 6.40" l, 1.64 pounds
- Binding: Hardcover
- 336 pages

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Editorial Review

From the Inside Flap

Over the last few years, equity hybrid derivatives have gained the attention of financial professionals. Combining established asset classes—equity, credit, interest rates, and foreign exchange—equity hybrid derivatives pose a very interesting challenge when it comes to modeling techniques and forming a solid hybrid model framework.

Written by the Quantitative Products team of Deutsche Bank, the world leader in innovative equity derivative transactions, this book will acquaint you with cutting-edge thinking in modeling, valuing, and hedging for this market—which is increasingly being utilized for active investment strategies by hedge funds. Divided into four comprehensive parts, *Equity Hybrid Derivatives* offers a balanced, integrated presentation of theory and practice in equity derivative markets, with an emphasis on understanding new techniques for analyzing volatility and credit derivative transactions linked to equity.

Part One of *Equity Hybrid Derivatives* offers valuable insight into different volatility models and their applications to equity markets. It also contains some very recent developments in this field, such as variance swap market models. In Part Two, you'll receive a brief review of short rate models and their incorporation into equity interest rate hybrid structures. Essential examples covered here include the conditional trigger swap, convertible bonds, and the very important constant proportion portfolio insurance (CPPI) structures. Part Three provides a thorough introduction to credit modeling and discusses its importance to equity-credit hybrid derivative structures. Pricing and calibration techniques are examined in detail and important examples like equity default swaps (EDS) are also given. The final part of *Equity Hybrid Derivatives* is dedicated to the advanced pricing techniques applied to various hybrid and callable structures. Here, you'll become familiar with everything from copulas and forward partial differential equations to numerical solutions for multi-factor pricing problems and American Monte Carlo techniques for derivative pricing.

Filled with in-depth insight and expert advice, *Equity Hybrid Derivatives* provides well-rounded coverage of this growing class of structures. In every instance, the theory and facts presented are clearly analyzed through graphs, formulas, and examples—making a complex topic accessible more than ever before.

From the Back Cover

Praise for *Equity Hybrid Derivatives*

"Hybrids represent the fastest growing segment in the derivatives business. Written by perhaps the finest quant shop in the world, this book presents the state of the art in modeling equity hybrid derivatives."

—Peter Carr, PhD, Head of Quantitative Financial Research Bloomberg L.P., New York, and Director of the Masters in Math Finance Program, Courant Institute, New York University

"This is a unique book. It is a deep and sophisticated treatment of equity hybrids: the products, the models, the mathematics, and the numerics. Anyone with a serious interest in the market will need this book."

—Dr. Nick Webber, Director of the Financial Options Research Centre, University of Warwick

"The Quantitative Products Group of Deutsche Bank continues the study of the latest generation of equity derivatives with the same talent as in its previous books. The market has integrated a wide range of new asset

classes such as realized volatility, hedge fund strategy, or hybrid structures in fixed income-equity and equity-credit, which are now booming. These hybrid products have also generated new numerical problems both for PDEs or Monte Carlo methods. To offer both a concise presentation of the risk analysis and a comprehensive overview of the pricing and hedging methodology of these complex exotic structures was a great challenge; I must say that I am very impressed by the result."

—Professor Nicole El-Karoui, Ecole Polytechnique Paris

"This is an excellent book on equity hybrid derivatives, written from the practitioner's point of view by a leading quant team. It provides a comprehensive overview of state-of-the-art methodology combined with cutting-edge research in mathematical finance. The book is a most valuable read both for academics and practitioners."

—Professor Alexander Schied, Berlin University of Technology

About the Author

MARCUS OVERHAUS, PhD, is Managing Director and Global Head of Quantitative Products at Deutsche Bank AG. He holds a PhD in pure mathematics.

ANA BERMÚDEZ, PhD, is an Associate in Quantitative Products at Deutsche Bank AG. Her work focuses on numerical methods for partial differential equations. She holds a PhD in applied mathematics.

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Users Review

From reader reviews:

Daniel Miller:

The feeling that you get from Equity Hybrid Derivatives is the more deep you rooting the information that hide inside words the more you get enthusiastic about reading it. It doesn't mean that this book is hard to know but Equity Hybrid Derivatives giving you enjoyment feeling of reading. The article writer conveys their point in specific way that can be understood simply by anyone who read that because the author of this publication is well-known enough. This specific book also makes your own vocabulary increase well. That makes it easy to understand then can go with you, both in printed or e-book style are available. We propose you for having this Equity Hybrid Derivatives instantly.

Augustine Klotz:

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Martha Albarado:

A lot of people always spent their very own free time to vacation as well as go to the outside with them family members or their friend. Do you realize? Many a lot of people spent they will free time just watching TV, or even playing video games all day long. If you want to try to find a new activity honestly, that is look different you can read the book. It is really fun for you personally. If you enjoy the book that you just read you can spent all day every day to reading a publication. The book Equity Hybrid Derivatives it is quite good to read. There are a lot of those who recommended this book. These folks were enjoying reading this book. When you did not have enough space to develop this book you can buy the e-book. You can m0ore quickly to read this book from a smart phone. The price is not too costly but this book offers high quality.

James Hutchinson:

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