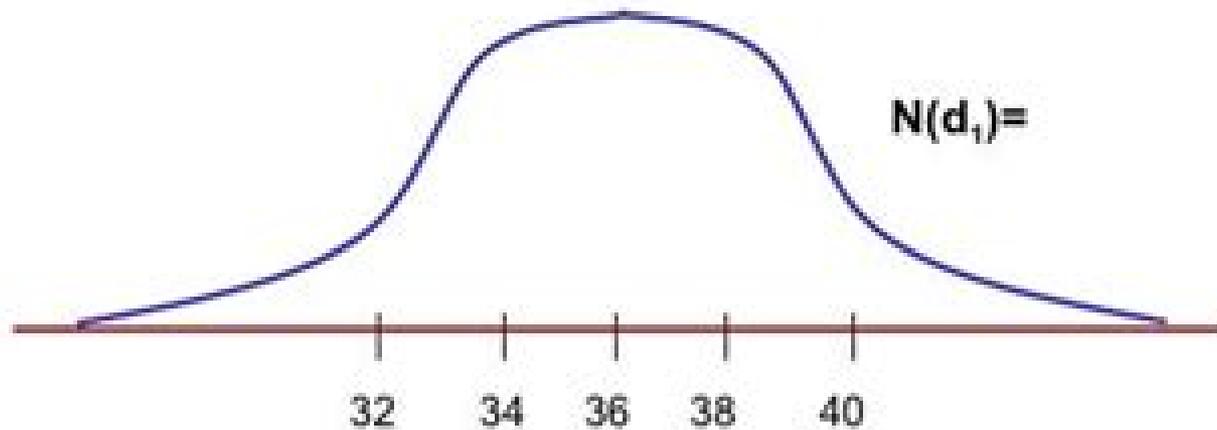


# Black-Scholes Option Pricing Model

$$d_1 = \frac{\ln \frac{P_c}{S} + \left(r + \frac{v^2}{2}\right) t}{v \sqrt{t}}$$



# Black Scholes And Beyond Option Pricing Models

**Rui Fan**



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[Option Pricing Models and Volatility Using Excel-VBA](#) Fabrice D. Rouah, Gregory Vainberg, 2012-06-15 This comprehensive guide offers traders quants and students the tools and techniques for using advanced models for pricing options The accompanying website includes data files such as options prices stock prices or index prices as well as all of the codes needed to use the option and volatility models described in the book Praise for Option Pricing Models Volatility Using Excel VBA Excel is already a great pedagogical tool for teaching option valuation and risk management But the VBA routines in this book elevate Excel to an industrial strength financial engineering toolbox I have no doubt that it will become hugely successful as a reference for option traders and risk managers Peter Christoffersen Associate Professor of Finance Desautels Faculty of Management McGill University This book is filled with methodology and techniques on how to implement option pricing and volatility models in VBA The book takes an in depth look into how to implement the Heston and Heston and Nandi models and includes an entire chapter on parameter estimation but this is just the tip of the iceberg Everyone interested in derivatives should have this book in their personal library Espen Gaarder Haug option trader philosopher and author of Derivatives Models on Models I am impressed This is an important book because it is the first book to cover the modern generation of option models including stochastic volatility

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