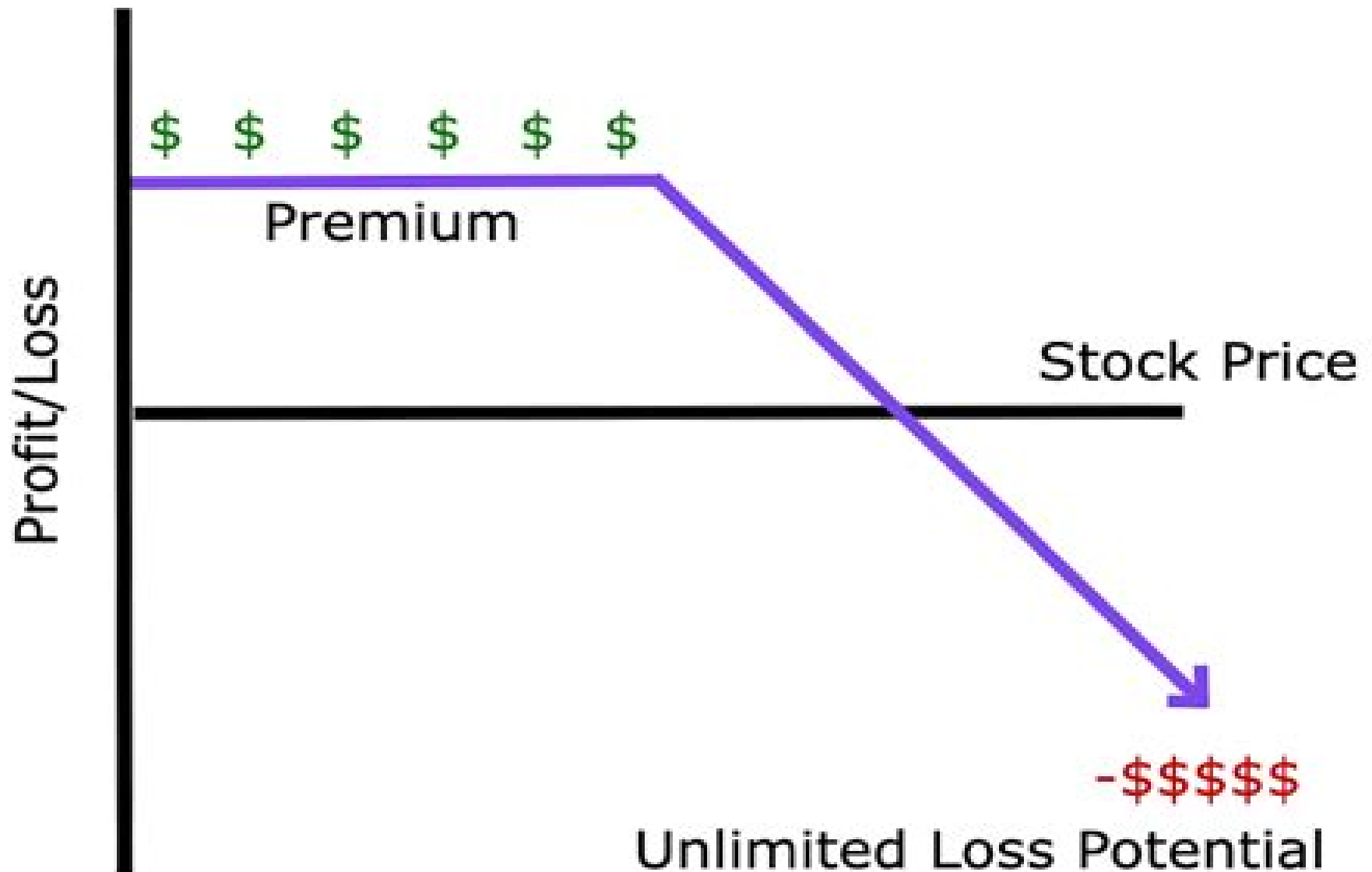


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Katz, Donna McCormick, 2005-03-21 Advanced Option Pricing Models details specific conditions under which current option

pricing models fail to provide accurate price estimates and then shows option traders how to construct improved models for better pricing in a wider range of market conditions Model building steps cover options pricing under conditional or marginal distributions using polynomial approximations and curve fitting and compensating for mean reversion The authors also develop effective prototype models that can be put to immediate use with real time examples of the models in action

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How to Start Day Trading Futures, Options, and Indices Jeffrey Katz,Jeffrey Owen Katz,Donna McCormick,2001 The same electronic trading forces that are changing the face of stock trading are moving into the futures and options market where traders can trade the entire stock market rather than just one stock at a time Some of the richest opportunities to trade the stock market can be found at the futures and options exchanges This work aims to teach the novice trader everything necessary to get started in electronically day trading the equity index markets

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