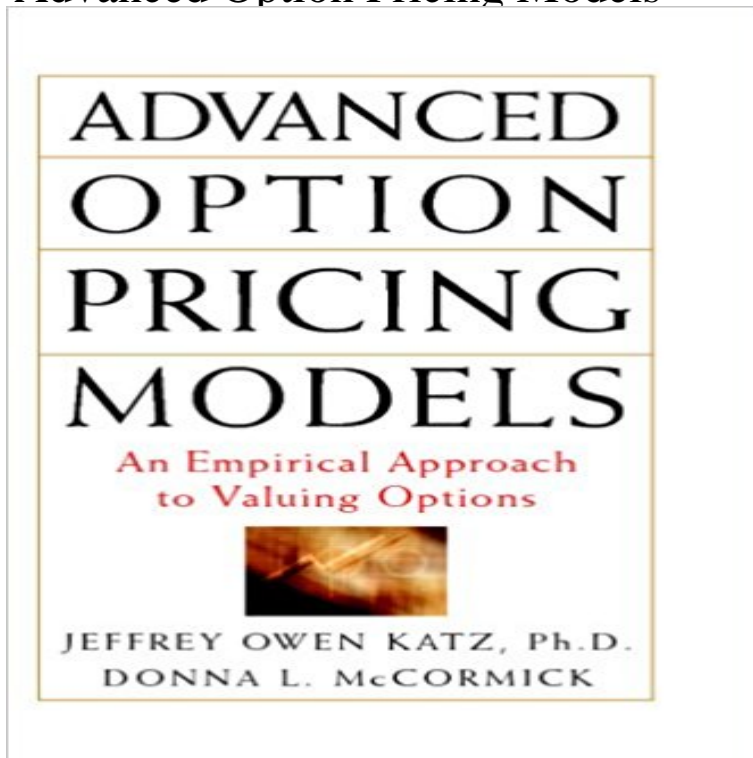


## Advanced Option Pricing Models



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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