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Financial Hacking: Evaluate Risks, Price Derivatives, Structure Trades, and Build Your Intuition Quickly and Easily

By Philip Maymin

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This book teaches financial engineering in an innovative way: by providing tools and a point of view to quickly and easily solve real front-office problems. Projects and simulations are not just exercises in this book, but its heart and soul. You will not only learn how to do state-of-the-art simulations and build exotic derivatives valuation models, you will also learn how to quickly make reasonable inferences based on incomplete information. This book will give you the expertise to make significant progress in understanding brand new derivatives given only a preliminary term sheet, thus making you extraordinarily valuable to banks, brokerage houses, trading floors, and hedge funds.

Financial Hacking is not about long, detailed mathematical proofs or brief summaries of conventional financial theories; it is about engineering specific, useable answers to imprecise but important questions. It is an essential book both for students and for practitioners of financial engineering.

MBAs in finance learn case-method and standard finance mainly by talking. Mathematical finance students learn the elegance and beauty of formulas mainly by manipulating symbols. But financial engineers need to learn how to build useful tools, and the best way to do that is to actually build them in a test environment, with only hypothetical profits or losses at stake. That's what this book does. It is like a trading desk sandbox that prepares graduate students or others looking to move closer to trading operations.

Foreword

Foreword (309 KB)

Sample Chapter(s)

Chapter 6: Puzzles and Bugs (269 KB)

Chapter 9: The Best Trade in the World? (93 KB)

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Contents:

- **Vanilla World:**
 - Risk

- Arbitrage
- Trading Puzzles
- ***Vanilla Derivatives:***
 - Black-Scholes
 - Simulation
 - Puzzles and Bugs
- ***Exotic Derivatives:***
 - Single-Asset Exotic Options
 - Multi-Asset Exotic Options
- ***Exotic Worlds:***
 - The Best Trade in the World?
 - Variance Swaps
 - Esoteric Worlds and Derivatives

Readership: Graduate and research students, finance practitioners and anyone passionate about the field of financial engineering.

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Editorial Review

From the Inside Flap

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About the Author

Dr. Philip Z. Maymin is Assistant Professor of Finance and Risk Engineering at NYU-Polytechnic Institute. He is also the founding managing editor of *Algorithmic Finance*.

He holds a Ph.D. in Finance from the University of Chicago, a Master's in Applied Mathematics from Harvard University, and a Bachelor's in Computer Science from Harvard University. He also holds a J.D. and is an attorney-at-law admitted to practice in California.

He has been a portfolio manager at Long-Term Capital Management, Ellington Management Group, and his own hedge fund, Maymin Capital Management.

He has also been a policy scholar for a free market think tank, a Justice of the Peace, a Congressional candidate, and a columnist for *American Banker*, *the Fairfield County Weekly* and *LewRockwell.com*. He is also an award-winning journalist and the author of *Yankee Wake Up*, *Free Your Inner Yankee*, and *Yankee Go Home*. He was a finalist for the 2010 Bastiat Prize for Online Journalism.

His popular writings have been published in dozens of media outlets ranging from *Bloomberg* to *Forbes* to *the New York Post* to *American Banker* to regional newspapers, and his research has been profiled in dozens more, including *The New York Times*, *Wall Street Journal*, *USA Today*, *Financial Times*, *Boston Globe*, *NPR*, *BBC*, *Guardian* (UK), *CNBC*, *Newsweek Poland*, *Financial Times Deutschland*, and others.

His research on behavioral and algorithmic finance has appeared in *Quantitative Finance*, *North American Journal of Economics and Finance*, *Journal of Wealth Management*, *Journal of Applied Finance*, and *Risk and Decision Analysis*.

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