# Dynamic Trading with Weekly Options



# **Dynamic Trading With Weekly Options**

Richard J. Teweles, Frank J. Jones

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general interest press and other academic economics journals Its articles relate to active lines of economics research economic analysis of public policy issues state of the art economic thinking and directions for future research It also aims to provide material for classroom use and to address issues relating to the economics profession The Journal of Derivatives The Futures Game? Who Wins? Who Loses? Why? Richard J. Teweles, Frank J. Jones, 1987 A virtual encyclopedia that covers every aspect of futures trading from market analysis and trading standpoints There are trading comments and separate chapters on each individual market This is likely the most comprehensive all inclusive book to be found on futures trading Interest Rate Dynamics, Derivatives Pricing, and Risk Management Lin Chen, 1996-03-07 This book presents a three factor model of the term structure of interest rates in which the short mean and volatility of the short rate are stochastic By this specification this model has nested many of the term structure models in the existing literature Based on this rather realistic and sophisticated model the book further shows how to price interest rate derivatives and to formulate risk management scheme The model is potentially useful for practical purposes such as pricing bonds hedging bond portfolios and formulating dynamic trading strategies. The model could also be used to perform other types of security analyses such as the valuation of mortgage backed securities synthetic security construction immunization portfolio indexing asset liability management etc Financial Risk Manager Handbook ,2007 Experiments in Volatility Trading ,1998

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