



# Understanding Derivatives: Options, Futures, Swaps, MBSs, CDOs and Others (TUP Textbooks)

By Robert Strong, Nagaratnam Jayasreedharan

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## Understanding Derivatives: Options, Futures, Swaps, MBSs, CDOs and Others (TUP Textbooks) By Robert Strong, Nagaratnam Jayasreedharan

Although most universities now have an undergraduate derivatives course, many instructors were, and still are, in desperate need of a book with coverage that is both adequate and accessible – as most textbooks on financial derivatives are either too basic or too advanced for undergraduate students. *Understanding Derivatives: Options, Futures, Swaps, MBSs, CDOs and Others, First Edition*, provides a broad introduction to the options, futures, swaps and interest rate options markets, and also provides the intuition needed to understand the fundamental mathematics of pricing. In addition, coverage of innovative derivative products such as exotic options, weather derivatives, catastrophe futures and volatility spreads has not been neglected. We cover these concepts – without delving into their pricing or valuation – and conclude with a contemporary issues chapter that discusses the latest developments in the field. This book presents a good balance of theory and practice. It is important for a student of the derivatives market to understand how arbitrage arguments lead to rational option pricing, why the cost of carry is crucial to futures pricing, and how a swap dealer determines the fixed rate on an interest rate swap. These are enjoyable topics to learn about, and motivated finance students can find them fascinating. At the same time, it is equally important to understand how the end-user makes intelligent use of these products as risk management tools. Additionally, a variety of application examples are included from the perspective of both the speculator and the hedger.

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*By Robert Strong, Nagaratnam Jeyasreedharan*

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### **Editorial Review**

#### **About the Author**

Robert A Strong is a retired University Foundation Professor of Investment Education and Professor of Finance at the University of Maine. The University of Maine General Alumni Association named him the 2005 Distinguished Maine Professor. The Carnegie Foundation selected him as Maine's 2007 Professor of the Year. His Bachelor of Science degree in engineering is from the United States Military Academy at West Point, his Master of Science degree in business administration from Boston University, and his Ph.D. in finance from Penn State. He has also been a visiting professor of finance at Maine Maritime Academy and at Harvard University where he was Deputy Director of the Summer Economics Program from 1997 to 1999. He is a Chartered Financial Analyst.

Nagaratnam Jeyasreedharan is a lecturer in Finance and the Finance Major Coordinator at the Tasmanian School of Business and Economics, University of Tasmania. His areas of specialisation are in quantitative finance (i.e. behavioural finance, derivatives, multi-factor asset pricing, hedge fund management, risk measurement, market microstructure, etc.). A particular focus of his research is the non-normality and time varying behaviour of asset returns and their causes and consequences. His Bachelor of Engineering degree is from the University of Sheffield, Master of Science degree in computation from Loughborough University, Master of Business degree from University of Malaya, and his Ph.D. in finance is from Curtin. He has been teaching derivative securities for over a decade.

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