



Derivatives Risk Management & Value

Mondher Bellalah

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- Financial Markets and Financial Instruments: Basic Concepts and Strategies
- Pricing Derivatives and Their Underlying Assets in a Discrete-Time Setting
- Option Pricing in a Continuous-Time Setting: Basic Models, Extensions and Applications
- Mathematical Foundations of Option Pricing Models in a Continuous-Time Setting: Basic Concepts and Extensions
- Extensions of Option Pricing Theory to American Options and Interest Rate Instruments in a Continuous-Time Setting: Dividends, Coupons and Stochastic Interest Rates
- Generalization of Option Pricing Models and Stochastic Volatility
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