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relevant empirical information about smiles and provides coverage of local stochastic volatility general stochastic volatility jump diffusion and variance gamma processes part ii concludes with an important chapter that discusses if and to what extent one can dispense with an explicit specification of a model and can directly prescribe the dynamics of the smile surface part iii focusses on interest rates when the volatility is deterministic part iv extends this setting in order to account for smiles in a financially motivated and computationally tractable manner in this final part the author deals with cev processes with diffusive stochastic volatility and with markov chain processes praise for the first edition in this book dr rebonato brings his penetrating eye to bear on option pricing and hedging the book is a must read for those who already know the basics of options and are looking for an edge in applying the more sophisticated approaches that have recently been developed professor ian cooper london business school volatility and correlation are at the very core of all option pricing and hedging in this book riccardo rebonato presents the subject in his characteristically elegant and simple fashion a rare combination of intellectual insight and practical common sense anthony neuberger london business school

## **The Law Times**

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## **The Law Reports**

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## **Federal Decisions**

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## ***Reports of Cases Determined in the Supreme Court of the State of California***

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## **Reports of Cases Argued and Determined in the Supreme Court of Montana Territory ...**

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***Equity Practice, State and Federal***

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**Reports of Patent Causes**

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**Comprising Reports of Cases in the Courts of Chancery,  
King's Bench, and Common Pleas, from 1822 to 1835**

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**Reports of Cases Argued and Determined in the Supreme**

## **Court of Tennessee**

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### ***Foster's First Book of Practice at Common Law, in Equity and Under the Codes***

1900

## **The Equity Reports, 1853-1855: Michaelmas term, 1853 to Michaelmas term, 1854, 17 & 18 Vict**

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## **The Judgments and Orders of the Court of Appeal and High Court of Justice, Chiefly in Reference to Actions Assigned to the Chancery Division**

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## **Acts of the General Assembly of the State of Georgia**

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### ***Chitty's Index to All the Reported Cases Decided in the Several Courts of Equity in England, the Privy Council, and the House of Lords***

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## **The Law Magazine**

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## **Reports of Cases in Prize, Argued and Determined in the Circuit and District Courts of the United States, for the Southern District of New York**

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## **United States Digest: a Digest of Decisions of the Various Courts Within the United States, from the Earliest Period to the Year 1870**

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## **Tennessee Chancery Reports**

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## **The New Federal Equity Rules**

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## ***The Federal Reporter***

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## **The Massachusetts Digest**

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## ***Reports from Commissioners***

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## **A Dictionary of English Law**

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## ***Richardson's Notes on Equity Pleading and Practice in Massachusetts***

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## **The Law Times Reports**

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## **The Federal Cases**

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## **Proceedings of the Twenty-third Annual Convention of the National Association of Railway Commissioners**

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