

International Journal of

Financial Markets and Derivatives

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Objectives:

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- Computing/Monte Carlo techniques for option pricing, modelling equity prices
- Asian options in shipping and energy markets
- Accounting for employee stock options
- Gas derivatives hedging; accounting for electricity derivatives
- Real estate/currency/swaps, etc derivatives
- Pricing and hedging, interest rate risk
- International financial markets, financial econometrics
- Economics of financial markets, market risk
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