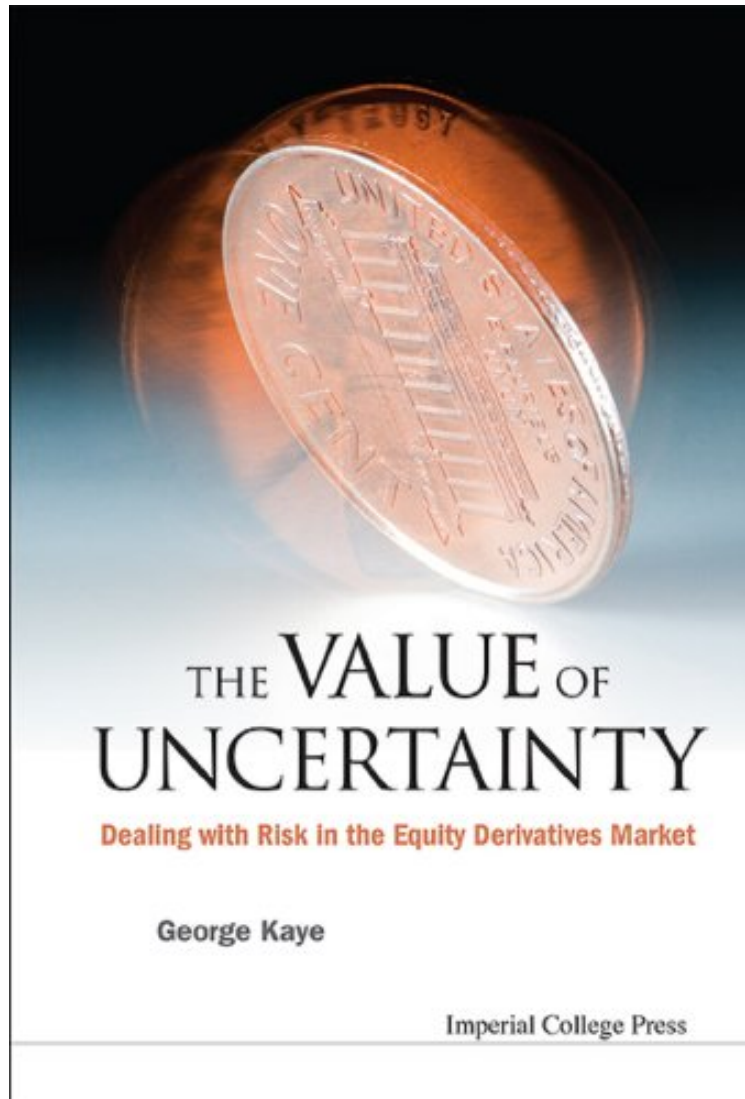


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derivatives and charts, step by step, how key assumptions on the dynamics of stocks impact on the value of exotics. The presentation is technical, but maintains a strong focus on intuition and practical application. Contents: Introduction Preliminaries Dividends Volatility Default Jumps Rates Correlation Control Readership: Undergraduates and graduate students studying financial markets; technical practitioners.