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He is a respected researcher in the academic field of quantitative finance (see for example the Hull-White model) and is the author of two books on financial derivatives that are widely used texts for market practitioners: "Options, Futures, and Other Derivatives" and "Fundamentals of Futures and Options Markets".

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Hardcover: 8th ed. Edition Used: Very Good
9780132777421 0132777428 Publication Date:
2011-02-12 Publisher: Prentice Hall Hardcover : 841
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