

Risk Management and Derivative Securities

View Online



-
1.
Hull J, Hull J. Options, futures, and other derivatives. Tenth Edition. New York, NY: Pearson Education, Inc; 2018.

 2.
Chance DM, Brooks RE. An introduction to derivatives and risk management. 10th edition. Australia: Brooks/Cole; 2015.

 3.
Kolb RW, Overdahl JA. Futures, options, and swaps. 5th ed. Malden, MA: Blackwell Pub; 2007.

 4.
McDonald RL. Derivatives markets. 3rd ed., new int. ed. Harlow, Essex: Pearson Education Limited; 2014.

 5.
Servaes H, Tamayo A, Tufano P. The Theory and Practice of Corporate Risk Management*. Journal of Applied Corporate Finance. 2009 Sep;21(4):60-78.

 6.
Lien D. A note on the superiority of the OLS hedge ratio. Journal of Futures Markets. 2005 Nov;25(11):1121-6.

7.

Stulz RM. Rethinking risk management. *Journal of Applied Corporate Finance*. 1996 Sep;9(3):8-25.

8.

Triantis AJ. Real Options and Corporate Risk Management. *Journal of Applied Corporate Finance*. 2000 Jun;13(2):64-73.

9.

Brown GW, Toft KB. How Firms Should Hedge. *The Review of Financial Studies* [Internet]. 2002;15(4). Available from: <https://ezproxy.lib.gla.ac.uk/login?url=https://www.jstor.org/stable/1262698>