

Inside Volatility Arbitrage: The Secrets of Skewness (Wiley Finance)

Alireza Javaheri

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Today?s traders want to know when volatility is a sign that the sky is falling (and they should stay out of the market), and when it is a sign of a possible trading opportunity. *Inside Volatility Arbitrage* can help them do this. Author and financial expert Alireza Javaheri uses the classic approach to evaluating volatility -- time series and financial econometrics -- in a way that he believes is superior to methods presently used by market participants. He also suggests that there may be "skewness" trading opportunities that can be used to trade the markets more profitably. Filled with in-depth insight and expert advice, *Inside Volatility Arbitrage* will help traders discover when "skewness" may present valuable trading opportunities as well as why it can be so profitable.



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