

INTRODUCTION TO DERIVATIVES:

Definition:

The derivative of a function ' f ' with respect to the variable ' x ' is the function f' whose value at x is

$$f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} .$$

Provided the limits exists.

If $f'(x)$ exists, we say that f has a derivative (is differentiable) at ' x '.

Calculating Derivatives from the Definition:

The process of calculating a derivative is called **differentiation**.

Let us explain with the help of an example.

Applied Derivatives

J Rink



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Applied Derivatives Richard Rendleman, 2002-03-05 *Applied Derivatives* provides a detailed yet relatively non technical treatment of the conceptual foundations of derivative securities markets pricing and investment principles This book draws from the most fundamental concepts of pricing for options futures and swaps to provide insight into the potential risks and returns from conventional option investing *Applied Derivatives* is supported by the website www.rendleman.com book which contains course software referenced in the text and additional questions and problems as they become available

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