



An Introduction to Derivative Securities, Financial Markets, and Risk Management

By Robert A. Jarrow, Arkadev Chatterjea

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Editorial Review

About the Author

Robert A. Jarrow is Chaired Professor of Finance at Cornell University. Professor Jarrow is among the most distinguished finance scholars of his generation. He is the co-developer of one of the most widely used pricing models in all of finance, the Heath-Jarrow-Morton (HJM) model for pricing interest-rate derivatives. He is the author of two advanced books, *Modelling Fixed Income Securities and Interest Rate Options* (McGraw, 1996) and *Derivative Securities* (with Stuart Turnbull, Southwestern, 2000).

Arka Chatterjea (Ph.D. Cornell) is a former student of Robert Jarrow's and is currently a Research Fellow at the Center for Excellence in Investment Management at the Kenan-Flagler Business School at the University of North Carolina, Chapel Hill. He has taught the derivatives course at Cornell, UNC, University of Colorado at Boulder, and Indiana University, Bloomington.

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