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Nassim Nicholas Taleb (/ ˈ t ɑː l ə b /; Arabic: بلاط الوقن ميسن , alternatively Nessim or Nissim; born 1960) is a Lebanese-American (of Antiochian Greek descent) essayist, scholar, statistician, and former trader and risk analyst, whose work concerns problems of randomness, probability, and uncertainty. His 2007 book The Black Swan has been described by The Sunday Times as ...

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Taleb is one arrogant dude who loves flooding his books with archaic words which were last employed in the English Language by Geoffrey Chauncer. But alas, Dynamic Hedging is a strong advanced text which goes through many nuanced topics. For example, he makes some good points on managing option greeks.

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