



# Nonlinear Pricing: Theory and Applications (Wiley Trading)

*Christopher T. May*

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One of the many striking applications of nonlinear technology in recent years, nonlinear pricing uses cutting-edge technology to identify and exploit patterns hidden within the seemingly helter-skelter rise and fall of daily stock prices. Nonlinear Pricing sheds much needed light on the principles behind this innovative view of reality and provides clear explanations of how it is employed to predict-at least partially-the unpredictable.

Beginning with an incisive introduction to the topic, May presents the roots of nonlinearity through the examples of calendrics, geometry, and music. He then illustrated the application and integration of various nonlinear technologies, including genetic algorithms, fuzzy logic, fractal imaging, and nonlinear dynamics, to such essentials as trading strategies, asset allocation, risk management, and derivative pricing and hedging. Along with practical methodologies and a wealth of real-world examples, this comprehensive resource contains a glossary of terms, a bibliography and in-depth information on:

- \* Fractal analysis-power law distributions, fractional Brownian motion, and their relationships
- \* The Hurst Exponent-the KAOS screen and its practical implementation
- \* Resonance-time domain versus frequency domain, Brownian motion, and the Gaussian distribution
- \* Advanced concepts-Soros's Reflexivity, non-equilibrium economics, kernel of theoretical nonlinear pricing, May's Law, resolution and resonance

Written by one of the few practitioners using this breakthrough methodology to trade the markets successfully, Nonlinear Pricing fills an important niche in investment literature. It is a must read for anyone seeking to understand-and capitalize on-twenty-first century financial economics.

CHRISTOPHER MAY (New York, NY) runs TLB Partners, LP, an onshore hedge fund and May Nonlinear US Equity Fund, an offshore fund.

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