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Nassim Nicholas Taleb (/ ˈ t α: l ə b /; Arabic: بلطاط 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 Chaucer. 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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