References:

1. Options, Futures, and Other Derivatives: (Seventh Edition) by John C. Hull (LPE) Pearson Prentice Hall Publication especially chapter 18 on Volatility Smiles


6. website of National Stock Exchange for collection of the secondary data.
http://www.nseindia.com/products/derivatives/equity derivatives and index derivatives/historical data

7. Google and Wikipedia websites for general references.

8. Wikipedia, the free encyclopediaJump to: navigation, search Nassim Nicholas Taleb.

9. Thomsett’s Instablog 1st March 2012 Problems with Black-Scholes

10. Whither Black-Scholes? Commentary by Mr. Pablo Triana Portela Madrid, Spain 04.08.2008

11. Press Release, 14th of October 1997, Awarding Nobel Prize in Economic Sciences to
   1. Professor Robert C. Merton, Harvard university, Cambridge, USA and
   2. Professor Myron S. Scholes, Stanford University, Stanford, USA

   For a new method to determine the value of derivatives.

12. Volatility and Black-Scholes, Motivated by a discussion on Wealthy Boomer

13. The illusion of dynamic replication: By Emanuel Derman of Columbia University and Prisma Capital Partners LP and    Nassim Nicholas Taleb of University of Massachusetts, Amherst and Empirica LLC 24th June 2005


15. Teaching Note 99-02: Derivation and Interpretation of the Black and Scholes Model: 3rd June 2011. Downloaded from Google
