

Paul Wilmott Introduces Quantitative Finance

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This book is an interesting introduction to the quantitative finance. It mainly focuses on pricing derivatives but also includes a little bit of modern portfolio theory and risk management. While reading you can choose if you want to dig deeply inside mathematical formulae or just understand the intuition behind them.

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Wilmott, Paul. Paul Wilmott introduces quantitative finance.-2nd ed. p. cm. ISBN 978-0-470-31958-1 1. Finance-Mathematical models. 2. Options (Finance)-Mathematical models. 3. Options (Finance)-Prices- Mathematical models. I. Title. II Title: Quantitative finance. HG173.W493 2007 332-dc22 2007015893 British Library Cataloguing in Publication Data

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Paul has extensive consulting experience in quantitative finance with leading US and European financial institutions. He has founded a volatility arbitrage hedge fund and a university degree course. Paul has lectured at all levels, to students and to practitioners. An unanticipated problem was encountered, check back soon and try again

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He is the author of Paul Wilmott Introduces Quantitative Finance (Wiley 2007), Paul Wilmott On Quantitative Finance (Wiley 2006), Frequently Asked Questions in Quantitative Finance (Wiley 2009) and other financial textbooks. He has written over 100 research articles on finance and mathematics.

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
Paul Wilmott (born 8 November 1959) is an English researcher, consultant and lecturer in quantitative finance.

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