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- Commodities Structurer
- VBA Analytics Quant Structured Credit

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Capital Markets Placement





Main Excel:

Category: Excel View Full Details Principal Component Analysis PCA Submitter: vanna Date: 2007/4/17 Description: Factor Loadings for US Interest rates (PCA analysis) This spreadsheet implements PCA class module which can be used in the following way to do PCA on a time series data: Dim pcaObj As New PCA pcaObj.LoadTimeSeries diffMat 'diffMat is input time series 'pcaObj.eigenVectorsMat_ is sorted Eigen Vectors matrix 'pcaObj.eigenValuesVec_ is sorted Eigen Values vector PCA class is based on Jacobi eigenvalue algorithm as described in Wikepedia Market data was obtained for 3m to 30y interest rates using the following steps: 1. Goto Federal reserve page 2. Press "Go To Download" button 3. Press "Download File" button 4. Copy data from FRB_H15.csv file and paste data range into "rates" sheet 🔃 4130 녗 0 bytes \chi Excel VBA 🍘 http://www.quantfinancejobs.org/ Rating: 9.00 (3 votes)

Quant Finance Jobs ID# 4568 : Commodities Structurer Quant Finance Jobs ID# 4567 : Associate Quant, Equity Derivatives Quant Finance Jobs ID# 4566 : Credit Risk Quantitative Modeller: Shortcuts to search from Quantitative Finance Jobs Skill Java C# .NET Matlab Mathematica C++ Database Excel Location New York Chicago Paris Canada London Tokyo Singapore **Junior** Role Developer Senior Quant Strategist Rich Quant Analyst Structure Quant Credit Equity Hedge Front Fixed Sector Mortgage Trading Fund Derivatives Derivates Office Income

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I would give it 3.749 rating !!!

Paul Wilmott Introduces Quantitative Finance by Paul Wilmott

I have gone through this book to try to get a better understanding of derivative pricing. Math is kept easy but often the author leaves out steps in his reasoning. In fact, I have find Hull's book more explanatory and easy to follow on topics like stochastic processes and the creation of Ito's lemma than Wilmott's. This is disappointing as Hull gets pretty detailed in his explanations. I am not an more...