Encyclopedia of Quantitative Finance (4-Volume Set) PDF
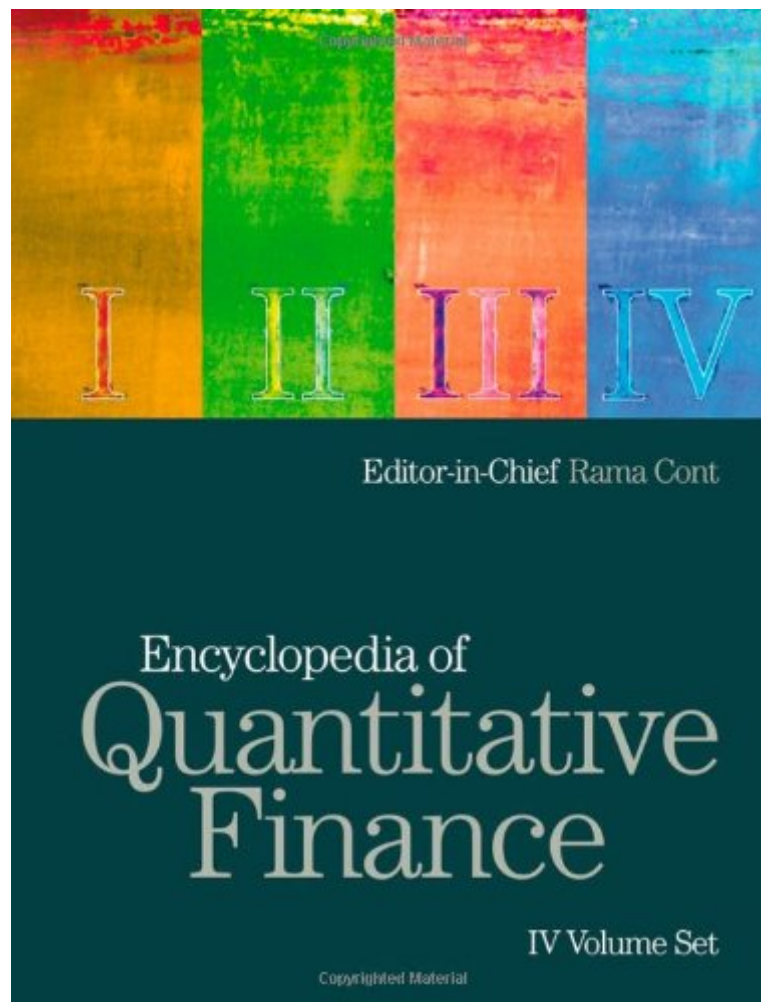

Encyclopedia of Quantitative Finance (4-Volume Set) by ISBN 0470057564
"What initially looked like an impossible undertaking has become a formidable achievement, stretching from the theoretical foundations to the most recent cutting edge methods. Mille bravos!"
—Dr Bruno Dupire (Bloomberg L.P.)

The *Encyclopedia of Quantitative Finance* is a major reference work designed to provide a comprehensive coverage of essential topics related to the quantitative modelling of financial markets, with authoritative contributions from leading academics and professionals.

Drawing on contributions from a wide spectrum of experts in fields including financial economics, econometrics, mathematical finance, operations research, numerical analysis, risk management

and statistics, the *Encyclopedia of Quantitative Finance* faithful reflects the multidisciplinary nature of its subject.

With a pool of author comprising over 400 leading academics and professionals worldwide, the Encyclopedia provides a balanced view of theoretical and practical aspects of quantitative modelling in finance.

Topics covered in the Encyclopedia include

- the historical development of quantitative modelling in finance, including biographies of influential figures
- self-contained expositions of mathematical and statistical tools used in financial modelling
- authoritative expositions on the foundations of financial theory and mathematical finance, including arbitrage pricing, asset pricing theory, option pricing and asset allocation
- comprehensive reviews of various aspects of risk management: credit risk, market risk, operational risk, economic capital and Basel II with a detailed coverage of topics related to credit risk
- up-to-date surveys of the state of the art in computational finance: Monte Carlo simulation, partial differential equations (PDEs), Fourier transform methods, model calibration
- detailed entries on various types of financial derivatives and methods used for pricing and hedging them, including equity derivatives, credit derivatives, interest rate derivatives and foreign exchange derivatives
- pedagogical surveys of econometric methods and models used in finance, including GARCH models, GMM, realized volatility, factor models, Mixed Data Sampling and high-frequency data
- empirical and theoretical aspects of market microstructure and trade-level modelling
- timely entries on new topics such as commodity risk, electricity derivatives, algorithmic trading and multi-fractals
- quantitative methods in actuarial science, including insurance derivatives, catastrophe bonds , equity-linked life insurance and other topics at the interface of finance and insurance

All articles contain are cross-referenced to other relevant articles in the Encyclopedia and include detailed bibliographies for further reading.

The scope and breadth of the Encyclopedia will make it an invaluable resource for students and researchers in finance, quantitative analysts and developers, risk managers, portfolio managers, regulators, financial market analysts and anyone interested in the complexity of today's financial markets and products.

Encyclopedia of Quantitative Finance (4-Volume Set) Review

This Encyclopedia of Quantitative Finance (4-Volume Set) book is not really ordinary book, you have it then the world is in your hands. The benefit you get by reading this book is actually information inside this reserve incredible fresh, you will get information which is getting deeper an individual read a lot of information you will get. This kind of Encyclopedia of Quantitative Finance (4-Volume Set) without we recognize teach the one who looking at it become critical in imagining and analyzing. Don't be worry Encyclopedia of Quantitative Finance (4-Volume Set) can bring any time you are and not make your tote space or bookshelves' grow to be full because you can have it inside your lovely laptop even cell phone. This Encyclopedia of Quantitative Finance (4-Volume Set) having great arrangement in word and layout, so you will not really feel uninterested in reading.