

Frequently Asked Questions in Quantitative Finance. 2nd Edition

Description:

Getting agreement between finance theory and finance practice is important like never before. In the last decade the derivatives business has grown to a staggering size, such that the outstanding notional of all contracts is now many multiples of the underlying world economy. No longer are derivatives for helping people control and manage their financial risks from other business and industries, no, it seems that the people are being away in the fields to keep the derivatives market afloat (apologies for the mixed metaphor!) If you work in derivatives, risk, development, trading, etc. you'd better know what you are doing, there's now a big responsibility on your shoulders.

In this second edition of Frequently Asked Questions in Quantitative Finance I continue in my mission to pull quant finance up from the dumbed-down depths, and to drag it back down to earth from the super-sophisticated outcrops. Readers of my work and blogs will know that I think both extremes are dangerous. Quant finance should inhabit the middle ground, the mathematics need not go, where the models are robust and understandable, and easy to mend.

...And that's what this book is about.

This book contains important FAQs and answers that cover both theory and practice. There are sections on how to derive Black-Scholes (a dozen different ways!), the popular models, equations, formulas and probability distributions, critical essays, brain teasers, and the commonest quant mistakes. The quant mistakes section alone is worth billions of dollars!

I hope you enjoy this book, and that it shows you how interesting this important subject can be. And I hope you'll join me and others in this industry on the discussion forum on [wilmott.com](http://www.wilmott.com). See you there!

FAQQF2...including key models, important formulas, popular contracts, essays and opinions, a history of quantitative finance, sundry facts, the commonest mistakes in quant finance, brain teasers, plenty of straight-talking, the 'Modelers' Manifesto and lots more.

Contents:

Preface to the Second Edition.

Preface to the First Edition.

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