Record Nr. UNINA9910828351303321 Autore Wilmott Paul Titolo Frequently asked questions in quantitative finance [[electronic resource]]: including key models, important formulae, popular contracts, essays and opinions, a history of quantitative finance, sundry lists, the commonest mistakes in quant finance, brainteasers, plenty of straighttalking, the Modellers Manifesto and lots more / / by Paul Wilmott Pubbl/distr/stampa New York, : Wiley, 2009 **ISBN** 1-282-48309-9 9786612483097 0-470-68514-X 0-470-68275-2 Edizione [2nd ed.] Descrizione fisica 1 online resource (624 p.) Disciplina 332.60151 Soggetti Finance - Mathematical models Investments - Mathematical models Options (Finance) - Mathematical models Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Description based upon print version of record. Note generali Nota di bibliografia Includes bibliographical references and index. Nota di contenuto Frequently Asked Questions In Quantitative Finance; Contents; Preface to the Second Edition; Preface to the First Edition; 1 The Quantitative Finance Timeline; 2 FAQs; 3 The Financial Modelers' Manifesto; 4 Essays; 5 The Commonest Mistakes in Quantitative Finance: A Dozen Basic Lessons in Commonsense for Quants and Risk Managers and the Traders Who Rely on Them: 6 The Most Popular Probability Distributions and Their Uses in Finance; 7 Twelve Different Ways to Derive Black-Scholes: 8 Models and Equations: 9 The Black-Scholes Formulæ and the Greeks; 10 Common Contracts; 11 Popular Quant **Books** 12 The Most Popular Search Words and Phrases on Wilmott.com 13 Brainteasers: 14 Paul & Dominic's Guide to Getting a Quant Job; Index

> 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

Sommario/riassunto

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 toiling 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