

1. Record Nr.	UNINA9911151473703321
Autore	Wilmott Paul
Titolo	Frequently asked questions in quantitative finance : 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 straight-talking, the Modellers Manifesto and lots more / / by Paul Wilmott
Pubbl/distr/stampa	New York, : Wiley, 2009
ISBN	9786612483097 9781282483095 1282483099 9780470685143 047068514X 9780470682753 0470682752
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
Note generali	Description based upon print version of record.
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 Formulae 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

Sommario/riassunto

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 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
