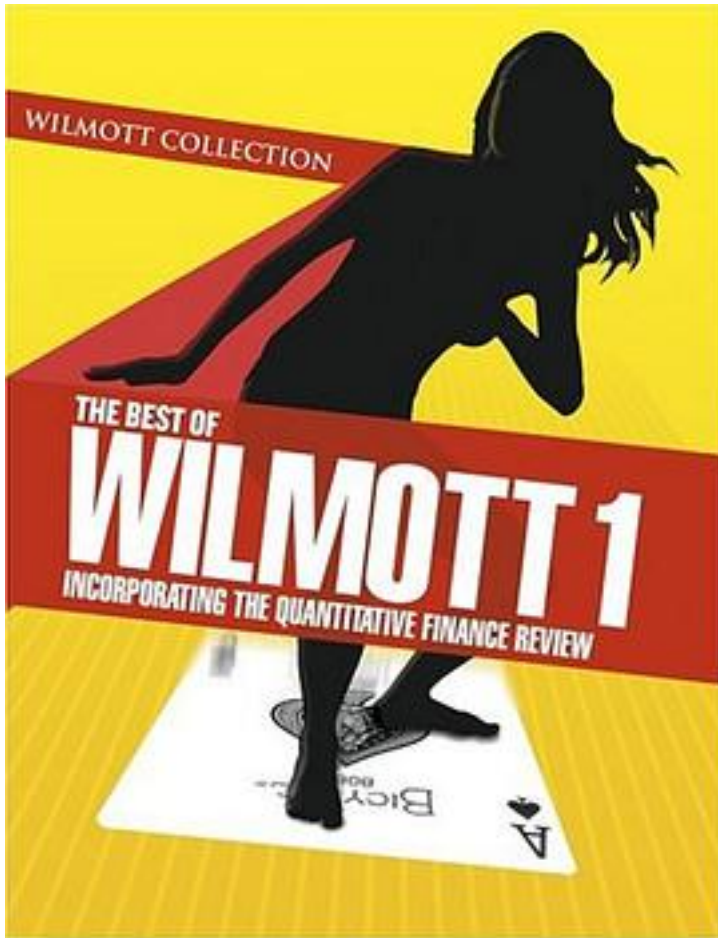


The Best of Wilmott 1



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在线阅读本书

November 11th 2003 saw a landmark event take place in London. As the first

conference designed for quants by quants the Quantitative Finance Review 2003, moved away from the anonymous bazaars that have become the norm, and instead delivered valuable information to market practitioners with the greatest interest. The roster of speakers was phenomenal, ranging from founding fathers to bright young things, discussing the latest developments, with a specific emphasis on the burgeoning field of credit derivatives. You really had to be there. Until now, at least.

The Best of Wilmott 1: Including the latest research from Quantitative Finance Review 2003 contains these first-class articles, originally presented at the QFR 2003, along with a collection of selected technical papers from Wilmott magazine. In publishing this book we hope to share some of the great insights that, until now, only delegates at QFR 2003 were privy to, and give you some idea why Wilmott magazine is the most talked about periodical in the market.

Including articles from luminaries such as Ed Thorp, Jean-Philippe Bouchaud, Philipp Schoenbucher, Pat Hagan, Ephraim Clark, Marc Potters, Peter Jaeckel and Paul Wilmott, this collection is a must for anyone working in the field of quantitative finance. The articles cover a wide range of topics:

Psychology in Financial Markets

Measuring Country Risk as Implied Volatility

The Equity-to-Credit Problem

Introducing Variety in Risk Management

The Art and Science of Curve Building

Next Generation Models for Convertible Bonds with Credit Risk

Stochastic Volatility and Mean-variance Analysis

Cliquet Options and Volatility Models

And as they say at the end of (most) Bond movies The Best of Wilmott... will return on an annual basis.

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