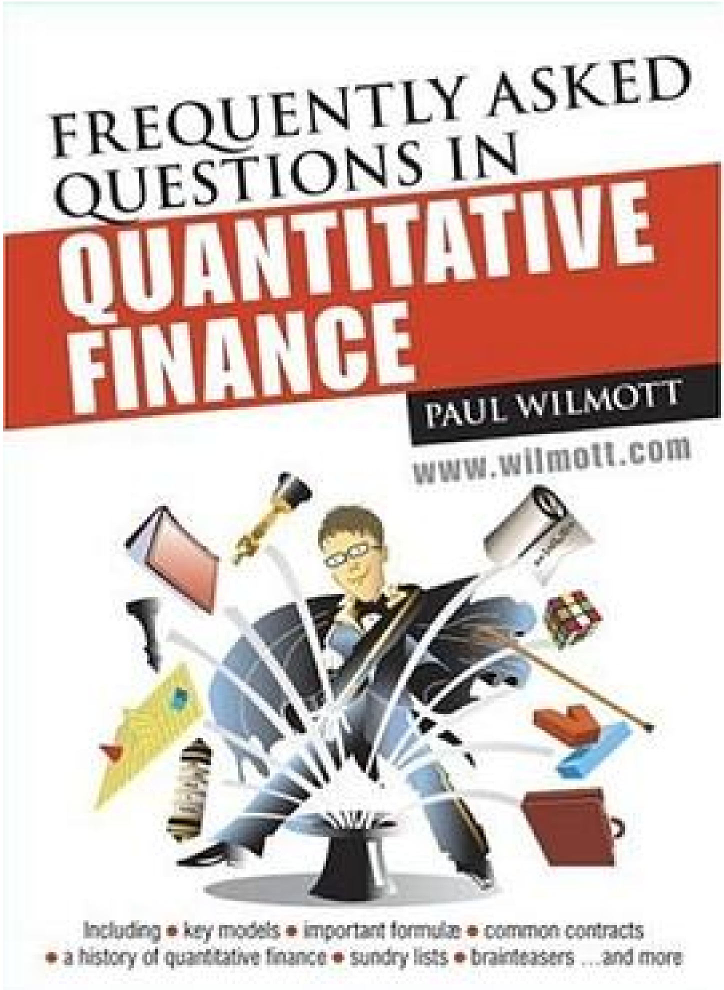
# Frequently Asked Questions in Quantitative Finance




Frequently Asked Questions in Quantitative Finance_下载链接1_

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"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 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 stratosphere. Readers of my work and blogs will know that I think both extremes are dangerous. Quant finance should inhabit the middle ground, the mathematics sweet spot, 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, brainteasers, and the commonest quant mistakes. The quant mistakes section alone is worth trillions 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. See you there " "FAQQF2."..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. Paul Wilmott has been called "the smartest of the quants, he may be the only smart quant" ("Portfolio" magazine/Nassim Nicholas Taleb), "cult derivatives lecturer" ("Financial Times"), "the finance industry's Mozart" ("Sunday Business"), "financial mathematics guru" (BBC) and "a very naughty boy" (his mother).

作者介绍:

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# 标签

quant

金融数学

金融

Finance

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Quant

经济金融

## 评论

Every quant should have this book. It's not an interview preparation book, it's a book about what a good quant should be.

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我觉得这才是真真的finance知识

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this happy little book is dangerous

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if you just want to know what is quant and what a good quant need to know, this is a good book. However, if you want to prepare for the interview, good luck!

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## 书评

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