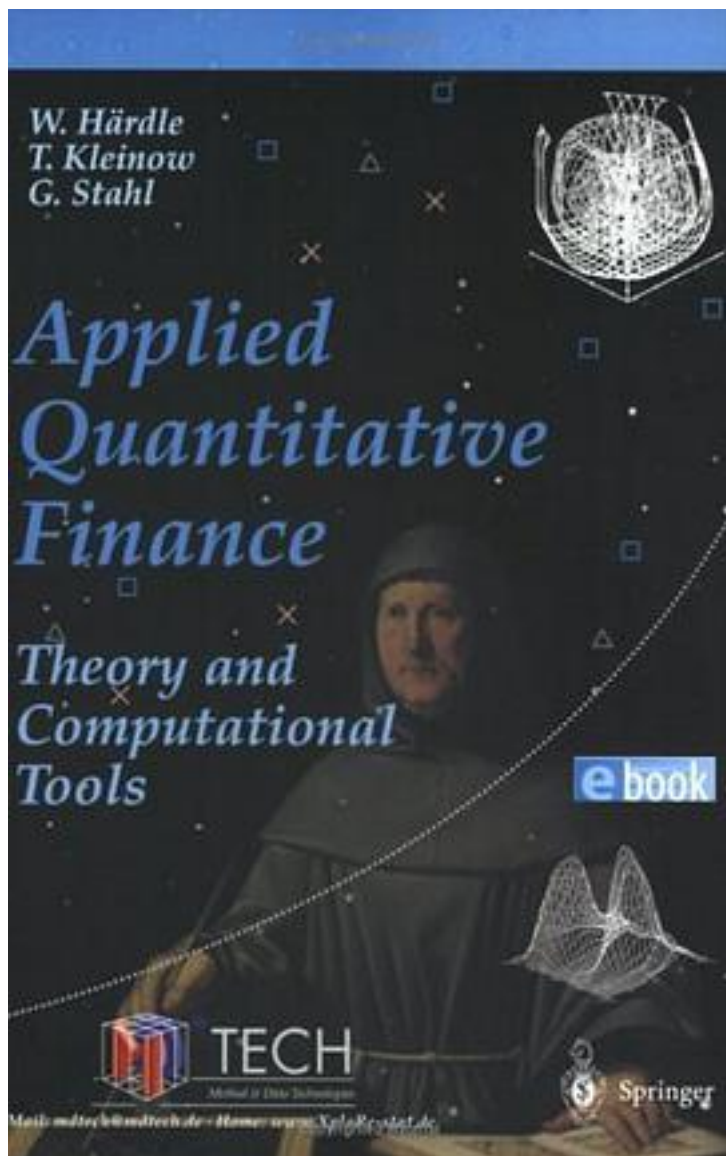


Applied Quantitative Finance



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Recent years have witnessed a growing importance of quantitative methods in both financial research and industry. This development requires the use of advanced techniques on a theoretical and applied level, especially when it comes to the quantification of risk and the valuation of modern financial products. Applied Quantitative Finance (2nd edition) provides a comprehensive and state-of-the-art treatment of cutting-edge topics and methods. It provides solutions to and presents theoretical developments in many practical problems such as risk management, pricing of credit derivatives, quantification of volatility and copula modelling. The synthesis of theory and practice supported by computational tools is reflected in the selection of topics as well as in a finely tuned balance of scientific contributions on practical implementation and theoretical concepts. This linkage between theory and practice offers theoreticians insights into considerations of applicability and, vice versa, provides practitioners comfortable access to new techniques in quantitative finance. Themes that are dominant in current research and which are presented in this book include among others the valuation of Collateralized Debt Obligations (CDOs), the high-frequency analysis of market liquidity, the pricing of Bermuda options and realized volatility. All Quantlets for the calculation of the given examples are downloadable from the Springer web pages.

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