

## Encyclopedia of Quantitative Finance (4-Volume Set)

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"What initially looked like an impossible undertaking has become a formidable achievement, stretching from the theoretical foundations to the most recent cutting edge methods. Mille bravos!"

—**Dr Bruno Dupire (Bloomberg L.P.)**

The *Encyclopedia of Quantitative Finance* is a major reference work designed to provide a comprehensive coverage of essential topics related to the quantitative modelling of financial markets, with authoritative contributions from leading academics and professionals.

Drawing on contributions from a wide spectrum of experts in fields including financial economics, econometrics, mathematical finance, operations research, numerical analysis, risk management and statistics, the *Encyclopedia of Quantitative Finance* faithfully reflects the multidisciplinary nature of its subject. With a pool of authors comprising over 400 leading academics and professionals worldwide, the Encyclopedia provides a balanced view of theoretical and practical aspects of quantitative modelling in finance.

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interest rate derivatives and foreign exchange derivatives

- pedagogical surveys of econometric methods and models used in finance, including GARCH models, GMM, realized volatility, factor models, Mixed Data Sampling and high-frequency data
- empirical and theoretical aspects of market microstructure and trade-level modelling
- timely entries on new topics such as commodity risk, electricity derivatives, algorithmic trading and multi-fractals
- quantitative methods in actuarial science, including insurance derivatives, catastrophe bonds, equity-linked life insurance and other topics at the interface of finance and insurance

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