



Encyclopedia of Quantitative Finance (4-Volume Set)

From Wiley



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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* faithful reflects the multidisciplinary nature of its subject. With a pool of author 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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- timely entries on new topics such as commodity risk, electricity derivatives, algorithmic trading and multi-fractals
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