Paul Wilmott is a researcher, consultant and lecturer in quantitative finance in London, UK. He is founder of Wilmott Associates, a financial consultancy and training firm, from which he publishes Wilmott magazine. The Financial Times called him a "cult derivatives lecturer." He is one of the world's leading experts on quantitative finance and derivatives and is renowned for his criticism of popular models and concepts and for his unique, informal writing style. Start by marking "Paul Wilmott on Quantitative Finance 3 Volume Set (2nd Edition)" as Want to Read: Want to Read saving… Want to Read. Volume 1: Mathematical and Financial Foundations; Basic Theory of Derivatives; Risk and Return. The reader is introduced to the fundamental mathematical tools and financial concepts needed to understand quantitative finance, portfolio management and derivatives. Parallels are drawn between the respectable world of investing and the not-so-respectable world of gambling. Volume 2: Exotic Contracts and Path Dependency; Fixed Income Modeling and Derivatives; Credit Risk. In this volume the reader sees further applications of stochastic mathematics to new financial problems and different markets. Volume 3: Advanced Topics; Numerical Methods and Programs. In this volume the reader enters territory rarely seen in textbooks, the cutting-edge research. Numerical methods are also introduced so that the models can now all be accurately and quickly solved. Throughout the volumes, the author has included numerous Bloomberg screen dumps to illustrate in real terms the points he raises, together with essential Visual Basic code, spreadsheet explanations of the models, the reproduction of term sheets and option classification tables. In addition to the practical orientation of the book the author himself also appears throughout the book—in cartoon form, readers will be relieved to hear—to personally highlight and explain the key sections and issues discussed.

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