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## Quantitative Finance And Risk Management: A Physicist s Approach (2nd Edition) (Hardback)

By Jan W. Dash

World Scientific Publishing Co Pte Ltd, Singapore, 2016. Hardback. Condition: New. 2nd Revised edition. Language: English . Brand New Book. Written by a physicist with extensive experience as a risk/finance quant, this book treats a wide variety of topics. Presenting the theory and practice of quantitative finance and risk, it delves into the how to and what it s like aspects not covered in textbooks or papers. A Technical Index indicates the mathematical level for each chapter. This second edition includes some new, expanded, and wide-ranging considerations for risk management: Climate Change and its long-term systemic risk; Markets in Crisis and the Reggeon Field Theory; Smart Monte Carlo and American Monte Carlo; Trend Risk - time scales and risk, the Macro-Micro model, singular spectrum analysis; credit risk: counterparty risk and issuer risk; stressed correlations - new techniques; and Psychology and option models. Solid risk management topics from the first edition and valid today are included: standard/advanced theory and practice in fixed income, equities, and FX; quantitative finance and risk management - traditional/exotic derivatives, fat tails, advanced stressed VAR, model risk, numerical techniques, deals/portfolios, systems, data, economic capital, and a function toolkit; risk lab - the nuts and bolts of risk management from...



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