



Frontiers in Quantitative Finance: Volatility and Credit Risk Modeling (Wiley Finance)

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The Petit D'euner de la Finance-which author Rama Cont has been co-organizing in Paris since 1998-is a well-known quantitative finance seminar that has progressively become a platform for the exchange of ideas between the academic and practitioner communities in quantitative finance. Frontiers in Quantitative Finance is a selection of recent presentations in the Petit D'euner de la Finance. In this book, leading quants and academic researchers cover the most important emerging issues in quantitative finance and focus on portfolio credit risk and volatility modeling.

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