



Encyclopedia of Quantitative Finance (4-Volume Set)

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—Dr Bruno Dupire (Bloomberg L.P.)

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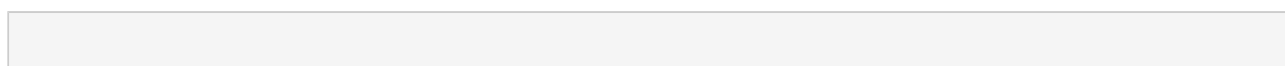
Drawing on contributions from a wide spectrum of experts in fields including financial economics, econometrics, mathematical finance, operations research, numerical analysis, risk management and statistics, the *Encyclopedia of Quantitative Finance* faithfully reflects the multidisciplinary nature of 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.

Topics covered in the Encyclopedia include

- the historical development of quantitative modelling in finance, including biographies of influential figures
- self-contained expositions of mathematical and statistical tools used in financial modelling
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- 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
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All articles contain are cross-referenced to other relevant articles in the Encyclopedia and include detailed bibliographies for further reading.

The scope and breadth of the Encyclopedia will make it an invaluable resource for students and researchers in finance, quantitative analysts and developers, risk managers, portfolio managers, regulators, financial market analysts and anyone interested in the complexity of today's financial markets and products.



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