



Paul Wilmott Introduces Quantitative Finance

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Editorial Review

Review

"...a very comprehensive and well researched book...all the methods are clearly explained..." (Lloyd's List, 9 November 2001)

From the Back Cover

Paul Wilmott Introduces Quantitative Finance is an accessible introduction to the classical side of quantitative finance specifically for university students. Adapted from the comprehensive, even epic, work Paul Wilmott on Quantitative Finance, it includes carefully selected chapters to give the student a thorough understanding of futures, options and numerical methods. New software has been added and sidebars included which explain the mathematics for those less confident in this area.

In praise of Paul Wilmott and his previous works

'It is a serious work that takes the reader all the way from the simplest of notions to the most complicated of recent models. In short it is the most comprehensive and up to date textbook on options that I have seen . . . The style is jocular, but the content heavyweight. ... Who ever heard of a mathematician who could convey the intuition of a result to those with a less complete training in the subject? Wilmott is an exception: he knows when a result is hard to understand and treats the reader in a sympathetic manner. This book is a splendid achievement' The Times Higher Educational Supplement

'..a text which will probably come to rank alongside Fabozzi's collected works of Leibowitz as a comprehensive practical reference source for financial theory. Dr Wilmott is an academic who clearly prides himself on his knowledge of the practical side of finance' Futures and OTC World

'Paul Wilmott has produced one of the most exciting and classic reference volumes on derivatives which is a must for . . . students, practitioners, risk managers' Global Trading

'The style is pedagogical and yet very lively and easygoing. As only great teachers can, Wilmott makes even the most obtuse mathematics seem easy and intuitive' Marco Avellaneda, Professor of Mathematics and Director, Division of Quantitative Finance, Courant Institute of Mathematical Science, New York University

'Paul Wilmott changed my life' David Newton, Manchester Business School

About the Author

PAUL WILLMOTT, described by the Financial Times as 'cult derivatives lecturer,' is one of the world's leading experts on quantitative finance and derivatives.

He is proprietor of an innovative magazine on quantitative finance and principal of the financial consultancy and training firm, Wilmott Associates. He has written and published widely on quantitative finance. See also his personal website

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