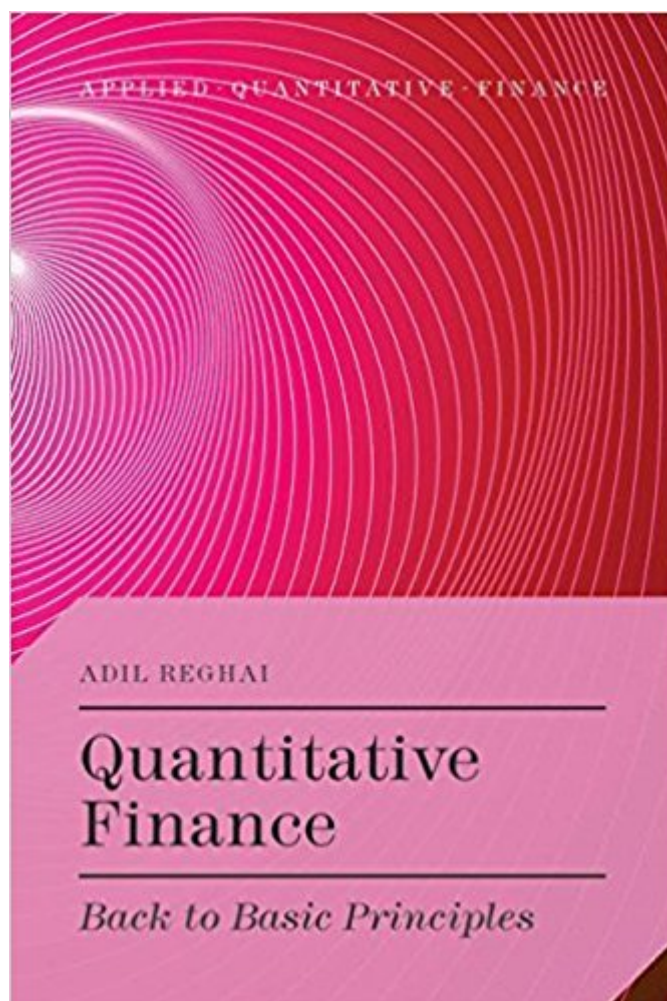


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Quantitative Finance: Back To Basic Principles (Applied Quantitative Finance)



Synopsis

The series of recent financial crises have thrown open the world of quantitative finance and financial modeling. This book brings together proven and new methodologies from finance, physics and engineering, along with years of industry and academic experience to provide a cookbook of models for dealing with the challenges of today's markets.

Book Information

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Customer Reviews

'Bâçle III identifies Valuation and Risk models as key features to be measured and followed.

Recently, with the wide spread mission of the Asset Quality Review (AQR) regulators reinforced best practices in this field proposing concrete solutions. This book offers a step by step introduction to the usage of models in practice and assesses the fair valuation as well as the model risk measurement. It is done with pedagogy and helps the reader fine tune the choice of model following an incremental implementation methodology for many practical situations'. - Jean-Marc Prevost, Global Head of Model Validation, Natixis. 'This is the only book I know of written by both a true practitioner of quantitative finance and a true scientist. For more than 15 years, Adil Reghai has constantly delivered models and products in production and for different market regimes. This book shares this learning experience on the usage of models and how to build them and make them evolve over time and market regimes. This book shows that in mathematical finance both historical data (past looking approach) and market prices (forward looking approach) must be combined to design an effective modelling approach. Finally, I recommend this book as it is full of tricks, graphs

and well chosen examples that help develop easy learning by intuition'. - Nicolas Grandchamp Des Raux, Head of Equity Derivatives Research, HSBC.

Adil Reghai (Paris, France) is head of Quantitative Research on Equity and Commodity Derivatives and Quantitative Investments at Natixis, a leading asset management company and one of the largest in the world. A graduate from Ecole Polytechnique (X92) and Ecole des Mines (P94), Paris, Adil was formerly in charge of quantitative research at Merrill Lynch, BNP Paribas and Calyon. He has participated in numerous quantitative finance conferences including Mathfinance and IQPC events, and lectures on the Financial Mathematics MSc in Nice. Adil's main research interests are local volatility, stochastic volatility, local correlation and hybrids, numerical techniques and applied finance.

Adil Reghai, a highly regarded quant veteran, have come up with masterpiece. This books covers topics from SLV (stochastic Local Volatility) to advanced methodology used in machine learning, Hidden Markov Model (HMM). The subjects are quite comprehensive and pragmatic to exotic equity derivatives quant working in the industry. I recommend it to financial professionals.- George Advani , VP, Quant (Hong Kong)

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