



# Quantitative Finance and Risk Management: A Physicist's Approach

*Jan W Dash*

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## **Quantitative Finance and Risk Management: A Physicist's Approach** Jan W Dash

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 the desk to the enterprise; **case studies** of deals; **Feynman path integrals, Green functions, and options**; and "**Life as a Quant**" — communication issues, sociology, stories, and advice.

Readership: Quant practitioners, graduate students in finance, scientists and engineers.

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