



Encyclopedia of Quantitative Finance (4-Volume Set)

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The *Encyclopedia of Quantitative Finance* is a major reference work designed to provide a comprehensive coverage of essential topics related to the quantitative modelling of financial markets, with authoritative contributions from leading academics and professionals.

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- interest rate derivatives and foreign exchange derivatives
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 - timely entries on new topics such as commodity risk, electricity derivatives, algorithmic trading and multi-fractals
 - quantitative methods in actuarial science, including insurance derivatives, catastrophe bonds , equity-linked life insurance and other topics at the interface of finance and insurance

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