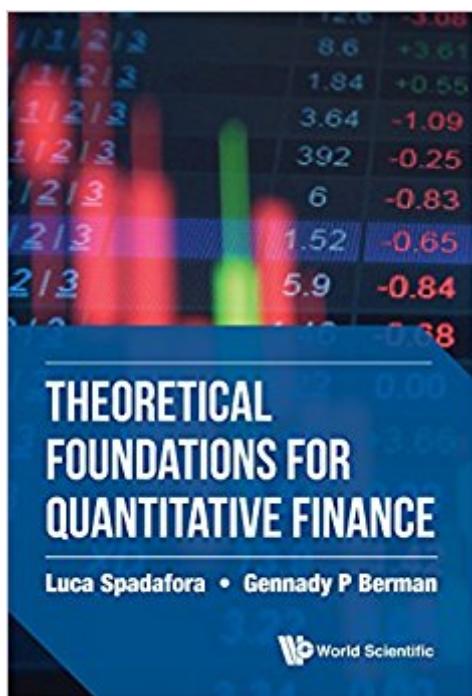


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Theoretical Foundations For Quantitative Finance



Synopsis

This book provides simple introduction to quantitative finance for students and junior quants who want to approach the typical industry problems with practical but rigorous ambition. It shows a simple link between theoretical technicalities and practical solutions. Mathematical aspects are discussed from a practitioner perspective, with a deep focus on practical implications, favoring the intuition and the imagination. In addition, the new post-crisis paradigms, like multi-curves, x-value adjustments (xVA) and Counterparty Credit Risk are also discussed in a very simple framework. Finally, real world data and numerical simulations are compared in order to provide a reader with a simple and handy insight on the actual model performances.

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