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Praise for The Volatility Surface "I'm

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thrilled by the appearance of Jim Gatheral's new book *The Volatility Surface*. The literature on stochastic volatility is vast, but difficult to penetrate and use. Gatheral's book, by contrast, is accessible and practical. It successfully charts a middle ground between specific examples and

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general models--achieving remarkable clarity without giving up sophistication, depth, or breadth." --Robert V. Kohn, Professor of Mathematics and Chair, Mathematical Finance Committee, Courant Institute of Mathematical Sciences, New York University

"Concise yet comprehensive, equally

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attentive to both theory and phenomena, this book provides an unsurpassed account of the peculiarities of the implied volatility surface, its consequences for pricing and hedging, and the theories that struggle to explain it." --Emanuel Derman, author of My Life as a Quant

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"Jim Gatheral is the wildest practitioner in the business. This very fine book is an outgrowth of the lecture notes prepared for one of the most popular classes at NYU's esteemed Courant Institute. The topics covered are at the forefront of research in mathematical finance and the author's treatment of

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them is simply the best available in this form." --Peter Carr, PhD, head of Quantitative Financial Research, Bloomberg LP Director of the Masters Program in Mathematical Finance, New York University "Jim Gatheral is an acknowledged master of advanced modeling for derivatives. In The

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Volatility Surface he reveals the secrets of dealing with the most important but most elusive of financial quantities, volatility." --Paul Wilmott, author and mathematician "As a teacher in the field of mathematical finance, I welcome Jim Gatheral's book as a significant development.

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Written by a Wall Street practitioner with extensive market and teaching experience, *The Volatility Surface* gives students access to a level of knowledge on derivatives which was not previously available. I strongly recommend it." --Marco Avellaneda, Director, Division of Mathematical

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Finance Courant Institute, New York University "Jim Gatheral could not have written a better book." --Bruno Dupire, winner of the 2006 Wilmott Cutting Edge Research Award
Quantitative Research, Bloomberg LP
Carefully structured to provide practical knowledge on fundamental

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issues, Optical Fiber Communications Systems: Theory and Practice with MATLAB® and Simulink® Models explores advanced modulation and transmission techniques of lightwave communication systems. With coverage ranging from fundamental to modern aspects, the text presents

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optical communication techniques and applications, employing single mode optical fibers as the transmission medium. With MATLAB and Simulink models that illustrate methods, it supplies a deeper understanding of future development of optical systems and networks. The book begins with

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an overview of the development of optical fiber communications technology over the last three decades of the 20th century. It describes the optical transmitters for direct and external modulation technique and discusses the detection of optical signals under direct coherent and

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incoherent reception. The author also covers lumped Er:doped and distributed Raman optical amplifiers with extensive models for the amplification of signals and structuring the amplifiers on the Simulink platform. He outlines a design strategy for optically amplified transmission

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systems coupled with MATLAB Simulink models, including dispersion and attenuation budget methodology and simulation techniques. The book concludes with coverage of advanced modulation formats for long haul optical fiber transmission systems with accompanied Simulink models.

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Although many books have been written on this topic over the last two decades, most of them present only the theory and practice of devices and subsystems of the optical fiber communications systems in the fields, but do not illustrate any computer models to represent the true practical

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aspects of engineering practice. This book fills the need for a text that emphasizes practical computing models that shed light on the behavior and dynamics of the devices. Offering exceptional resources for students and instructors, Principles of Finance with Excel, Third Edition,

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combines classroom-tested pedagogy with the powerful functions of Excel software. Authors Simon Benninga and Tal Mofkadi show students how spreadsheets provide new and deeper insights into financial decision making. The third edition of Principles of Finance with Excel covers the same

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topics as standard financial textbooks - including portfolios, capital asset pricing models, stock and bond valuation, capital structure and dividend policy, and option pricing - and can therefore be used in any introductory course. In addition, it introduces Excel software as it applies

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to finance students and practitioners. Throughout the book, the implementation of finance concepts with Excel software is demonstrated and explained. A separate section of PFE provides thorough coverage of all Excel software topics used in the book: graphs, function data tables, dates,

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Financial modelling Theory,
Implementation and Practice with

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Matlab Source Jörg Kienitz and Daniel Wetterau Financial Modelling - Theory, Implementation and Practice with MATLAB Source is a unique combination of quantitative techniques, the application to financial problems and programming using Matlab. The book enables the reader

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to model, design and implement a wide range of financial models for derivatives pricing and asset allocation, providing practitioners with complete financial modelling workflow, from model choice, deriving prices and Greeks using (semi-) analytic and simulation techniques, and calibration

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even for exotic options. The book is split into three parts. The first part considers financial markets in general and looks at the complex models needed to handle observed structures, reviewing models based on diffusions including stochastic-local volatility models and (pure) jump processes. It

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shows the possible risk-neutral densities, implied volatility surfaces, option pricing and typical paths for a variety of models including SABR, Heston, Bates, Bates-Hull-White, Displaced-Heston, or stochastic volatility versions of Variance Gamma, respectively Normal Inverse Gaussian

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models and finally, multi-dimensional models. The stochastic-local-volatility Libor market model with time-dependent parameters is considered and as an application how to price and risk-manage CMS spread products is demonstrated. The second part of the book deals with numerical methods

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which enables the reader to use the models of the first part for pricing and risk management, covering methods based on direct integration and Fourier transforms, and detailing the implementation of the COS, CONV, Carr-Madan method or Fourier-Space-Time Stepping. This is applied to

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pricing of European, Bermudan and exotic options as well as the calculation of the Greeks. The Monte Carlo simulation technique is outlined and bridge sampling is discussed in a Gaussian setting and for Lévy processes. Computation of Greeks is covered using likelihood ratio methods

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and adjoint techniques. A chapter on state-of-the-art optimization algorithms rounds up the toolkit for applying advanced mathematical models to financial problems and the last chapter in this section of the book also serves as an introduction to model risk. The third part is devoted to the usage of

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Matlab, introducing the software package by describing the basic functions applied for financial engineering. The programming is approached from an object-oriented perspective with examples to propose a framework for calibration, hedging and the adjoint method for calculating

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Greeks in a Libor market model.

Source code used for producing the results and analysing the models is provided on the author's dedicated website, <http://www.mathworks.de/matlabcentral/fileexchange/authors/246981>.

This book is written in the hope that it

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will serve as a companion volume to my first monograph. The first monograph was largely devoted to the probabilistic aspects of the inverse Gaussian law and therefore ignored the statistical issues and related data analyses. Ever since the appearance of the book by Chhikara and Folks, a

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considerable number of publications in both theory and applications of the inverse Gaussian law have emerged thereby justifying the need for a comprehensive treatment of the issues involved. This book is divided into two sections and fills up the gap updating the material found in the book of

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Chhikara and Folks. Part I contains seven chapters and covers distribution theory, estimation, significance tests, goodness-of-fit, sequential analysis and compound laws and mixtures. The first part forms the backbone of the theory and wherever possible I have provided illustrative examples for easy

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assimilation of the theory. The second part is devoted to a wide range of applications from various disciplines. The applied statistician will find numerous instances of examples which pertain to a first passage time situation. It is indeed remarkable that in the fields of life testing, ecology,

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entomology, health sciences, traffic intensity and management science the inverse Gaussian law plays a dominant role. Real life examples from actuarial science and ecology came to my attention after this project was completed and I found it impossible to include them.

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Monte Carlo Frameworks
Model Design and Best Practices
Using Excel and VBA
FX Barrier Options
A Partial Differential Equation
Approach
XVA
The Handbook of Hybrid Securities

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Arbitrage, Hedging, and Speculation

Barrier options are a class of highly path-dependent exotic options which present particular challenges to practitioners in all areas of the financial industry. They are

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traded heavily as stand-alone contracts in the Foreign Exchange (FX) options market, their trading volume being second only to that of vanilla options. The FX options industry has correspondingly

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shown great innovation in this class of products and in the models that are used to value and risk-manage them. FX structured products commonly include barrier features, and in order to analyse the effects

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that these features have on the overall structured product, it is essential first to understand how individual barrier options work and behave. FX Barrier Options takes a quantitative approach to barrier options in

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FX environments. Its primary perspectives are those of quantitative analysts, both in the front office and in control functions. It presents and explains concepts in a highly intuitive manner throughout, to

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allow quantitatively minded traders, structurers, marketers, salespeople and software engineers to acquire a more rigorous analytical understanding of these products. The book derives,

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demonstrates and analyses a wide range of models, modelling techniques and numerical algorithms that can be used for constructing valuation models and risk-management methods.

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Discussions focus on the practical realities of the market and demonstrate the behaviour of models based on real and recent market data across a range of currency pairs. It furthermore offers a clear

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description of the history and evolution of the different types of barrier options, and elucidates a great deal of industry nomenclature and jargon.

Computational finance is

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increasingly important in the financial industry, as a necessary instrument for applying theoretical models to real-world challenges. Indeed, many models used in practice involve complex mathematical

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problems, for which an exact or a closed-form solution is not available. Consequently, we need to rely on computational techniques and specific numerical algorithms. This book combines theoretical

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*concepts with practical
implementation. Furthermore,
the numerical solution of
models is exploited, both to
enhance the understanding of
some mathematical and
statistical notions, and to*

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acquire sound programming skills in MATLAB®, which is useful for several other programming languages also. The material assumes the reader has a relatively limited knowledge of mathematics,

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*probability, and statistics.
Hence, the book contains a
short description of the
fundamental tools needed to
address the two main fields of
quantitative finance: portfolio
selection and derivatives*

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pricing. Both fields are developed here, with a particular emphasis on portfolio selection, where the author includes an overview of recent approaches. The book gradually takes the reader

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from a basic to medium level of expertise by using examples and exercises to simplify the understanding of complex models in finance, giving them the ability to place financial models in a computational

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setting. The book is ideal for courses focusing on quantitative finance, asset management, mathematical methods for economics and finance, investment banking, and corporate finance.

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This book provides an overview of theoretical, empirical, and clinical conceptualizations of mental health following exposure to human rights violations (HRV). There are currently hundreds of millions

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of individuals affected by war and conflict across the globe, and over 68 million people who are forcibly displaced. The field of refugee and post-conflict mental health is growing exponentially, as researchers

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investigate the factors that impact on psychological disorders in these populations, and design and evaluate new treatments to reduce psychological distress. This volume will be a substantial

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contribution to the literature on mental health in refugee and post-conflict populations, as it details the state of the evidence regarding the mental health of war survivors living in areas of former conflict as well

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*as refugees and asylum-
seekers.*

*A practice-oriented guide to
using C# to design and
program pricing and trading
models In this step-by-step
guide to software development*

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for financial analysts, traders, developers and quants, the authors show both novice and experienced practitioners how to develop robust and accurate pricing models and employ them in real environments.

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Traders will learn how to design and implement applications for curve and surface modeling, fixed income products, hedging strategies, plain and exotic option modeling, interest rate options,

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structured bonds, unfunded structured products, and more. A unique mix of modern software technology and quantitative finance, this book is both timely and practical. The approach is thorough and

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comprehensive and the authors use a combination of C# language features, design patterns, mathematics and finance to produce efficient and maintainable software. Designed for quant developers,

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*traders and MSc/MFE students,
each chapter has numerous
exercises and the book is
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22095850dee48c7db5ff62192b34, providing all source code, alongside audio, support and discussion forums for readers to comment on the code and obtain new versions of the software.

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C++ is one of the most important and influential programming languages for application development. It supports the modular, object-oriented and generic programming models and its

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flexibility has been one of the main reasons why it has been so successful. With the emergence of the Boost Libraries (www.boost.org) we see that C++ is brought to a new level, namely a set of

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reusable and modular template libraries that C++ developers can use in their applications. This book is dedicated to a number of Boost libraries for higher-order functions, data types and data structures,

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libraries for text and string processing, multi-threading, random number generation and more. We also discuss how Boost and design patterns are used to promote the flexibility of code. Each library is

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described in a step-by-step manner. Numerous examples are given to show the functionality of each library. The full source code is freely available to purchasers of the book. Coverage Includes

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Understanding and using 30 major Boost libraries. Learn about higher-order functions, data structures, memory management, multi-threading and more. Using Boost in new and existing applications.

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Valuation with Excel

The Monte Carlo method is a numerical method of solving mathematical problems through random sampling. As a universal numerical technique, the

method became possible only with the advent of computers, and its application continues to expand with each new computer generation. A Primer for the Monte

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***Carlo Method
demonstrates how
practical problems in
science, industry, and
trade can be solved
using this method. The
book features the main***

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***schemes of the Monte
Carlo method and
presents various
examples of its
application, including
queueing, quality and
reliability estimations,***

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***neutron transport,
astrophysics, and
numerical analysis. The
only prerequisite to
using the book is an
understanding of
elementary calculus.***

***The world of
quantitative finance
(QF) is one of the
fastest growing areas of
research and its
practical applications
to derivatives pricing***

***problem. Since the
discovery of the famous
Black-Scholes equation
in the 1970's we have
seen a surge in the
number of models for a
wide range of products***

such as plain and exotic options, interest rate derivatives, real options and many others. Gone are the days when it was possible to price these derivatives

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analytically. For most problems we must resort to some kind of approximate method. In this book we employ partial differential equations (PDE) to

describe a range of one-factor and multi-factor derivatives products such as plain European and American options, multi-asset options, Asian options, interest

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***rate options and real
options. PDE techniques
allow us to create a
framework for modeling
complex and interesting
derivatives products.
Having defined the PDE***

*problem we then
approximate it using the
Finite Difference Method
(FDM). This method has
been used for many
application areas such
as fluid dynamics, heat*

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***transfer, semiconductor
simulation and
astrophysics, to name
just a few. In this book
we apply the same
techniques to pricing
real-life derivative***

products. We use both traditional (or well-known) methods as well as a number of advanced schemes that are making their way into the QF literature: Crank-

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***Nicolson, exponentially
fitted and higher-order
schemes for one-factor
and multi-factor options
Early exercise features
and approximation using
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volatility models using
Splitting methods
Critique of ADI and
Crank-Nicolson schemes;
when they work and when***

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information on how to
set up FDM algorithms,
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***and two-factor models.
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code so that you can
customize the
applications to suit
your own needs.
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the steps that are
needed in order to
analyze, design and
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***theory as well as the
mathematical and
numerical background
that is needed to write
flexible and efficient
C++ code using state-of-
the art design and***

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system patterns, object-oriented and generic programming models in combination with standard libraries and tools. Includes a CD containing the source

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that you experiment with
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models in computational
finance. This book
assumes that you have a
working knowledge of C
++.*

It's no secret that in

***today's complex world,
students face
unparalleled demands as
they prepare for
college, careers, and
active citizenship.
However, those demands***

***won't be met without a
fundamental shift from
traditional, teacher-
centered instruction
toward innovative,
student-centered
teaching and learning.***

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***For schools ready to
make such a shift,
project-based learning
(PBL) offers a proven
framework to help
students be better
equipped to tackle***

***future challenges.
Project Based Teachers
encourage active
questioning, curiosity,
and peer learning;
create learning
environments in which***

every student has a voice; and have a mastery of content but are also comfortable responding to students' questions by saying, "I don't know. Let's find

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***out together." In this
book, Suzie Boss and
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framework for Gold
Standard PBL originally
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***Based Learning and
explore the seven
practices integral to
Project Based Teaching:
Build the Culture Design
and Plan Align to
Standards Manage***

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***Activities Assess
Student Learning
Scaffold Student
Learning Engage and
Coach For each practice,
the authors present a
wide range of practical***

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***strategies and include
teachers' reflections
about and suggestions
from their classroom
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and a related series of
free videos provide a***

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trillion-a-day foreign
exchange market, its
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Risk analysis has become critical to

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coverage of financial statement simulation models and clear, concise implementation instruction, this book guides readers step-by-step through the entire projection plan development process. Readers learn the tools, techniques, and special considerations that increase accuracy

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and smooth the workflow, and develop a more robust analysis process that improves financial strategy. The companion website provides a complete operational model that can be customised to develop financial projections or a range of other key financial

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measures, giving readers an immediately-applicable tool to facilitate effective decision-making. In the aftermath of the recent financial crisis, the need for experienced financial modelling professionals has steadily increased as organisations rush to adjust to economic volatility

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and uncertainty. This book provides the deeper level of understanding needed to develop stronger financial planning, with techniques tailored to real-life situations. Develop long-term projection plans using Excel Use appropriate models to develop a more proactive strategy Apply risk

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and uncertainty projections more accurately Master the Excel Scenario Manager, Sensitivity Analysis, Monte Carlo Simulation, and more Risk plays a larger role in financial planning than ever before, and possible outcomes must be measured before decisions are made. Uncertainty has become a

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critical component in financial planning, and accuracy demands it be used appropriately. With special focus on uncertainty in modelling and planning, Financial Forecasting, Analysis and Modelling is a comprehensive guide to the mechanics of modern finance.

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With the unprecedented identification of new mutation mechanisms in neurodegenerative diseases and the emergence of common mechanisms among diseases that were once considered unrelated, neurobiologists are poised for the development of new therapies based on high

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throughput screenings and a better understanding of the molecular and cellular mechanisms leading to neurodegeneration. In Molecular Mechanisms of Neurodegenerative Diseases, Marie-Francoise Chesselet, MD, PhD, and a panel of leading researchers and neurologists from

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industry and academia critically review the most recent advances from different yet complementary points of view. Focusing on Alzheimer's, Parkinson's, and CAG triplet repeat diseases, the authors show how studies of cellular and genetically engineered animal models

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have enhanced our understanding of the molecular mechanisms of neurodegenerative diseases and may lead to the development of new therapeutics. Topics include the role of Ab toxicity, glial cells, and inflammation in Alzheimer's disease; the formation of abnormal protein

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fragments across several diseases, the impact of dopamine and mitochondrial dysfunction on neurodegeneration; and the potential of genetics to identify the molecular mechanisms of neurodegenerative diseases. Authoritative and insightful, Molecular Mechanisms of

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Neurodegenerative Diseases synthesizes the novel ideas and concepts now emerging to create a fresh understanding of neurodegenerative disorders, one that promises to lead to powerful new therapies that prevent, delay the onset, slow the progression, or even

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cure these cruel diseases.

Foundations of Real Estate Financial Modelling is specifically designed to provide an overview of pro forma modelling for real estate projects. The book introduces students and professionals to the basics of real estate finance theory before

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chapters are dedicated to risk*

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*performance and understand how
and why each model is constructed
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Analysis, Appraisal
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grammaticalization and
cultural textology. Also
discourse practices and
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people with high
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rely on a third-party in order to assess the risk exposure of their investments. Therefore, this experience shows the need for better understanding of risk

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Interest rate modeling are aimed primarily at practitioners working in the area of interest rate derivatives, but much of the material is quite general and, we believe, will also hold significant appeal to

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researchers working in other asset classes. Students and academics interested in financial engineering and applied work will find the material particularly useful for its description of real-life model usage and for its

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expansive discussion of
model calibration,
approximation theory, and
numerical
methods." - -Preface.

Finance is Excel! This book
takes you straight into the
fascinating world of Excel,

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the powerful tool for number crunching. In a clear cut language it amalgamates financial theory with Excel providing you with the skills you need to build financial models for private or professional use. A

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comprehensive knowledge of modeling in Excel is becoming increasingly important in a competitive labour market. The chapters in part one start with the most basic Excel topics such as cell addresses,

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workbooks, basic formulas, etc. These chapters get more advanced through part one, and takes you in the end to topics such as array formulas, data tables, pivot tables, etc. The other parts of the book discusses a

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variety of subjects such as
net present value, internal
rate of return, risk,
portfolio theory, CAPM, VaR,
project valuation, asset
valuation, firm valuation,
loan, leasing, stocks,
bonds, options, simulation,

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sensitivity analysis, etc.
Counterparty Credit Risk
Modelling
Interest Rate Derivatives
Explained
Theory and Practice with
MATLAB® and Simulink® Models
Risk Management, Pricing and

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Regulation

Mental Health of Refugee and
Conflict-Affected
Populations
Optical Fiber Communications
Systems
Foundations of Real Estate
Financial Modelling

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The 2nd edition of this successful book has several new features. The calibration discussion of the basic LIBOR market model has been enriched considerably, with an

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analysis of the impact of
the swaptions
interpolation technique
and of the exogenous
instantaneous correlation
on the calibration
outputs. A discussion of

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historical estimation of
the instantaneous
correlation matrix and of
rank reduction has been
added, and a LIBOR-model
consistent swaption-
volatility interpolation

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technique has been introduced. The old sections devoted to the smile issue in the LIBOR market model have been enlarged into a new chapter. New sections on

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local-volatility dynamics,
and on stochastic
volatility models have
been added, with a
thorough treatment of the
recently developed
uncertain-volatility

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approach. Examples of calibrations to real market data are now considered. The fast-growing interest for hybrid products has led to a new chapter. A special

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focus here is devoted to the pricing of inflation-linked derivatives. The three final new chapters of this second edition are devoted to credit. Since Credit Derivatives are

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increasingly fundamental,
and since in the reduced-
form modeling framework
much of the technique
involved is analogous to
interest-rate modeling,
Credit Derivatives --

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mostly Credit Default
Swaps (CDS), CDS Options
and Constant Maturity CDS
- are discussed, building
on the basic short rate-
models and market models
introduced earlier for the

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default-free market.
Counterparty risk in
interest rate payoff
valuation is also
considered, motivated by
the recent Basel II
framework developments.

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**Molecular Mechanisms of
Neurodegenerative Diseases
A Bio-bibliography
A Framework for Long-Term
Forecasting
Simulations and Case
Studies**

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Theory, Implementation and
Practice with MATLAB
Source

Numerical Methods and
Optimization in Finance