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Dr. Paul Wilmott

Dr. Paul Wilmott von CQF Institute vor 5 Jahren 3 Minuten, 50 Sekunden 11.383 Aufrufe Dr. , Paul Wilmott , is internationally renowned as a leading expert on , quantitative finance , . His research work is extensive, with more ...

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Paul Wilmott on Quantitative Finance, Chapter 4.8, Stochastic Calculus and Itô's Lemma von Nathan Whitehead vor 10 Jahren 8 Minuten, 22 Sekunden 75.943 Aufrufe In chapter 4.8 I learned the basic definitions of stochastic calculus and Itô's Lemma.

Paul Wilmott on Quantitative Finance, Chapter 8, Black-Scholes with Borrowing

Paul Wilmott on Quantitative Finance, Chapter 8, Black-Scholes with Borrowing von Nathan Whitehead vor 9 Jahren 8 Minuten, 58 Sekunden 7.960 Aufrufe In chapter 8 I learned a way to generalize the Black-Scholes equation to include a cost to borrowing stock when shorting.

Morning Keynote: \"Financial Engineering and Its Discontents\" by Dr. Emanuel Derman

Morning Keynote: \"Financial Engineering and Its Discontents\" by Dr. Emanuel Derman von Quantopian vor 3 Jahren 41 Minuten 9.954 Aufrufe Talk by Dr. Emanuel Derman, Professor at Columbia University, and author of \"My Life As A , Quant , \" and \"Models.Behaving.

Paul Wilmott on Quantitative Finance, Chapter 15, Binomial model

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Paul Wilmott on Quantitative Finance, Chapter 5, Black-Scholes von Nathan Whitehead vor 9 Jahren 10 Minuten, 49 Sekunden 48.721 Aufrufe In Chapter 5 I learned how to derive the Black-Scholes equation. All the technical work pays off!

Paul Wilmott on Quantitative Finance, Chapter 2.12, Put-Call Parity

Paul Wilmott on Quantitative Finance, Chapter 2.12, Put-Call Parity von Nathan Whitehead vor 10 Jahren 11 Minuten, 34 Sekunden 23.994 Aufrufe In chapter 2.12 I learned some option payoff formulas and put-call parity. No arbitrage arguments are fun!

Paul Wilmott on Quantitative Finance, Chapter 4.12, Generalized Itô and examples

Paul Wilmott on Quantitative Finance, Chapter 4.12, Generalized Itô and examples von Nathan Whitehead vor 10 Jahren 13 Minuten, 40 Sekunden 30.637 Aufrufe In Chapter 4.12 I learned about a generalized version of Itô's lemma and worked through solving Brownian motion with drift and a ...

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