Quantitative finance and risk management is a combination of economics, accounting, statistics, econometrics, mathematics, stochastic process, and computer science and technology. This handbook is the most comprehensive handbook in quantitative finance and risk management, which integrates theory, methodology, and application. Due to the importance of quantitative finance and risk management in the finance industry, it has become one of the most popular subjects in business schools and departments of mathematics, operation research, and statistics. In addition, the finance industry has many job opportunities for people with good training in quantitative finance and risk management. Thus, a handbook should have a broad audience and be of interest to academics, educators, students, and practitioners.

Based on our years of experience in industry, teaching, research, textbook writing, and journal editing on the subject of quantitative finance and risk management, this handbook will review, discuss, and integrate theoretical, methodological and practical issues of quantitative finance and risk management. This handbook is organized into five parts as follows:

Part I. Overview of Quantitative Finance and Risk Management Research
Part II. Portfolio Theory and Investment Analysis
Part III. Options and Option Pricing Theory
Part IV. Risk Management
Part V. Theory, Methodology, and Applications


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There are undoubtedly some errors in the finished product, both typographical and conceptual. We invite readers to send suggestions, comments, criticisms, and corrections to the author Professor Cheng-Few Lee at the Department of Finance and Economics, Rutgers University at Janice H. Levin Building Room 141, Rockefeller Road, Piscataway, NJ 08854-8054.

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