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Quantitative finance. HG173.W493 2007 332—dc22 2007015893 British Library Cataloguing in Publication Data

UNTAG | Universitas 17 Agustus 1945 Samarinda

He founded the Diploma in Mathematical Finance at Oxford University and the journal Applied Mathematical Finance. He is the author of Paul Wilmott Introduces Quantitative Finance (Wiley 2007), Paul Wilmott On Quantitative Finance (Wiley 2006), Frequently Asked Questions in Quantitative Finance (Wiley 2009) and other financial textbooks. He has written over 100 research articles on finance and mathematics.

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