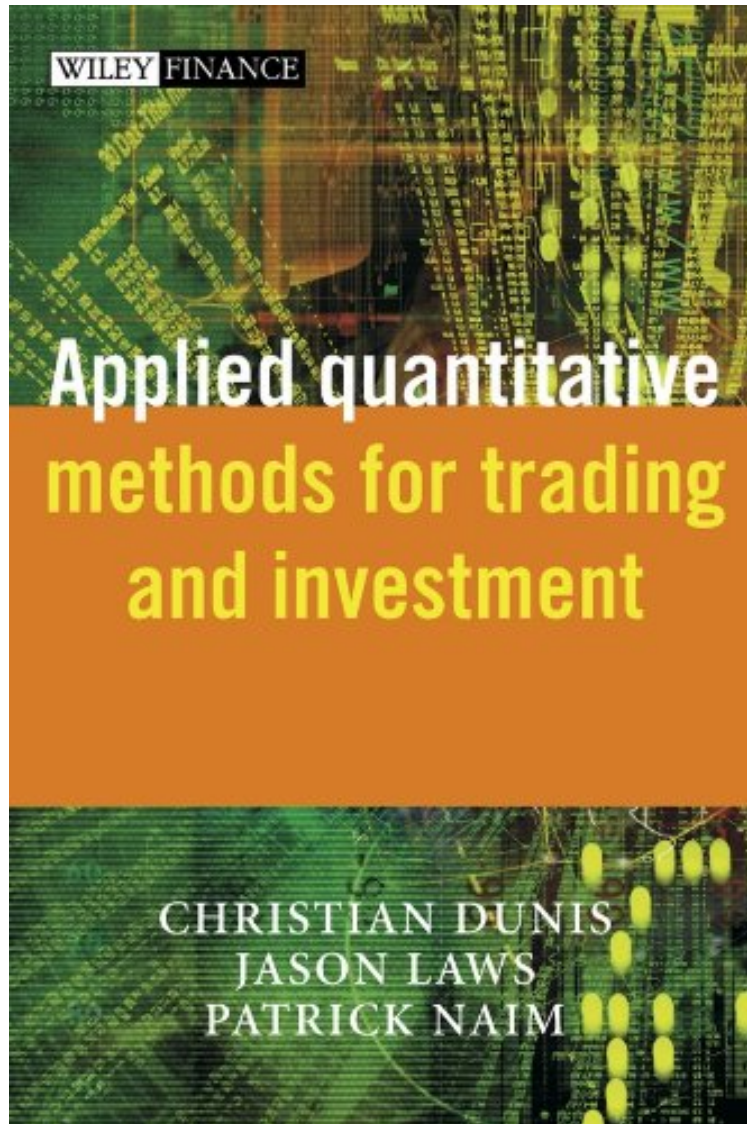


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This book provides a manual on quantitative financial analysis. Focusing on advanced methods for modelling financial markets in the context of practical financial applications, it will cover data, software and techniques that will enable the reader to implement and interpret quantitative methodologies, specifically for trading and investment. Includes contributions from an international team of academics and quantitative asset managers from Morgan Stanley, Barclays Global Investors, ABN AMRO and Credit Suisse First Boston. Fills the gap for a book on applied quantitative investment trading models. Provides details of how to combine various models to manage and trade a portfolio.

From the Back Cover This much-needed book, from a selection of top international experts, fills a gap by providing a manual of applied quantitative financial analysis. It focuses on advanced empirical methods for modelling financial markets in the context of practical financial applications. Data, software and techniques specifically aligned to trading and investment will enable the reader to implement and interpret quantitative methodologies covering various models. The unusually wide-ranging methodologies include not only the 'traditional' financial econometrics but also technical analysis systems and many nonparametric tools from the fields of data mining and artificial intelligence. However, for those readers wishing to skip the more theoretical developments, the practical application of even the most advanced techniques is made as accessible as possible. The book will be read by quantitative analysts and traders, fund managers, risk managers; graduate students in finance and MBA courses. About the Author CHRISTIAN L. DUNIS is Girobank Professor of Banking and Finance at Liverpool Business School, and Director of its Centre for International Banking, Economics and Finance (CIBEF). He is also a consultant to asset management firms, a Visiting Professor of International Finance at Venice International University and an Official expert attached to the European Commission for the evaluation of applications to finance of emerging software technologies. He is an Editor of the European Journal of Finance, and has widely published in the field of financial markets analysis and forecasting. He has organised the Forecasting Financial Markets Conference since 1994. JASON LAWS is a Lecturer in International Banking and Finance at Liverpool John Moores University. He is also the Course Director for the M.Sc. in International Banking, Economics and Finance at Liverpool Business School. He has taught extensively in the area of investment theory and derivative securities at all levels, both in the UK and in Asia. Jason is also an active member of CIBEF, and has published in a number of academic journals. His research interests are focussed on volatility modelling and the implementation of trading strategies. PATRICK NAUMANN is an engineer of the Ecole Centrale de Paris. He is the founder and chairman of Elseware, a company specialising in the application of nonlinear methods to financial management problems. He is currently working for some of the largest French institutions and co-ordinating research projects in the field at European level.