My Life as a Quant: Reflections on Physics and Finance
Emanuel Derman


DESCRIPTION
In My Life as a Quant, Emanuel Derman relives his exciting journey as one of the first high-energy particle physicists to migrate to Wall Street. Page by page, Derman details his adventures in this field—analyzing the incompatible personas of traders and quants, and discussing the dissimilar nature of knowledge in physics and finance. Throughout this tale, he also reflects on the appropriate way to apply the refined methods of physics to the hurly-burly world of markets.

ABOUT THE AUTHOR
Emanuel Derman is a principal and Head of Risk at Prisma Capital Partners and a professor and Director of the Program in Financial Engineering at Columbia University. He was formerly a managing director at Goldman, Sachs & Co., which he joined in 1985 after an initial career in academic life and at AT&T Bell Laboratories. He is the co-creator of the widely used Black-Derman-Toy interest rate model and the Derman_Kani local volatility model. Among his many awards and honors, he was named the SunGard/IAFE Financial Engineer of the Year in 2000 and was appointed to the Risk Hall of Fame in 2002. He has a PhD in theoretical physics from Columbia University and is the author of numerous articles in elementary particle physics, computer science, and finance.

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