

## Mathematical Methods For Foreign Exchange A Financial Engineers Approach

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In addition to Mathematical Methods for Foreign Exchange, he is the author of one other book, as well as numerous research papers and technical reports on financial engineering and applied mathematics. In January 2000, Dr Lipton became the first recipient of the prestigious Quant of the Year Award by the Magazine Risk.

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A. Lipton, Mathematical methods for foreign exchange: a financial engineer's approach, World Scientific, 2001 H. Markowitz, Mean-Variance Analysis in Portfolio Choice and Capital Markets, Wiley, 2000 A. Meucci, Risk and Asset Allocation, Springer, 2008

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