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Theory of Financial Risk and Derivative Pricing: From Statistical Physics to Risk Management

Jean-Philippe Bouchaud, Marc Potters

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Summarizing market data developments, some inspired by statistical physics, this book explains how to better predict the actual behavior of financial markets with respect to asset allocation, derivative pricing and hedging, and risk control. Risk control and derivative pricing are major concerns to financial institutions. The need for adequate statistical tools to measure and anticipate amplitude of potential moves of financial markets is clearly expressed, in particular for derivative markets. Classical theories, however, are based on assumptions leading to systematic (sometimes dramatic) underestimation of risks.

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