Nematrian Website Pages on Quantitative Finance

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Topics covered in this section of the Nematrian website include:

- Derivative Pricing
- Performance Measurement and Attribution
- Risk measurement
- Style analysis
- Return forecasting
- Portfolio optimisation
- Backtesting
- Liability Driven Investment
- Quantitative aspects of Enterprise Risk Management, including ERM for pension funds

References

Kemp, M.H.D. (2009). *Market Consistency: Model calibration in imperfect markets*. John Wiley & Sons [for further information on this book please see Market Consistency]

Kemp, M.H.D. (2010). *Extreme Events: Robust Portfolio Construction in the Presence of Fat Tails*. John Wiley & Sons [for further information on this book please see Extreme Events]