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Wilmott - Serving The Quantitative Finance Community

Paul Wilmott is a mathematician, author and financial consultant, specializing in derivatives, risk management and quantitative finance. He has worked with many leading US and European financial institutions. Paul studied mathematics at St Catherine’s College, Oxford, where he also received his D.Phil.

Paul Wilmott - Wikipedia

Wilmott magazine is published six times a year and serves quantitative finance practitioners in finance, industry and academia across the globe. It publishes new work from the world's leading authors in the field alongside columns from industry greats, and editorial reflecting the interests of a demanding readership.

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Paul Wilmott (born 8 November 1959) is an English researcher, consultant and lecturer in quantitative finance. He is best known as the author of various academic and practitioner texts on risk and derivatives, [2] for Wilmott magazine and Wilmott.com, a quantitative finance portal, and for his prescient warnings about the misuse of mathematics in finance.

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Paul Wilmott is a researcher, consultant and lecturer in quantitative finance. He is best known as the author of various academic and practitioner texts on risk and derivatives, and for Wilmott magazine and Wilmott.com , a quantitative finance portal.

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In chapter 1.2, I learned the time value of money. I show a derivation of the formula for continuous compounding from discrete compounding using a Taylor ser...