



The Mathematics of Financial Modeling and Investment Management

By Sergio M. Focardi, Frank J. Fabozzi

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About the Author

SERGIO FOCARDI is a founding partner of The Intertek Group, a Paris-based firm providing consulting on advanced mathematical methods in banking and finance, and a cofounder of CINEF (Center for Interdisciplinary Research in Economics and Finance) at the University of Genoa, Italy. Focardi's research interests focus on statistical arbitrage, dynamic factor analysis, and financial modeling in a multiple

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FRANK J. FABOZZI, PhD, CFA, is the Frederick Frank Adjunct Professor of Finance at Yale University's School of Management and Editor of the *Journal of Portfolio Management*. Fabozzi is a Chartered Financial Analyst and Certified Public Accountant who has authored and edited many acclaimed books in finance. He earned a doctorate in economics from the City University of New York in 1972. He is a Fellow of the International Center for Finance at Yale University.

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