



The Statistical Mechanics of Financial Markets (Theoretical and Mathematical Physics)

Johannes Voit

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The present third edition of The Statistical Mechanics of Financial Markets is published only four years after the first edition. The success of the book highlights the interest in a summary of the broad research activities on the application of statistical physics to financial markets. I am very grateful to readers and reviewers for their positive reception and comments. Why then prepare a new edition instead of only reprinting and correcting the second edition? The new edition has been significantly expanded, giving it a more practical twist towards banking. The most important extensions are due to my practical experience as a risk manager in the German Savings Banks' Association (DSGV): Two new chapters on risk management and on the closely related topic of economic and regulatory capital for financial institutions, respectively, have been added. The chapter on risk management contains both the basics as well as advanced topics, e. g. coherent risk measures, which have not yet reached the statistical physics community interested in financial markets. Similarly, it is surprising how little research by academic physicists has appeared on topics relating to Basel II. Basel II is the new capital adequacy framework which will set the standards in risk management in many countries for the years to come. Basel II is responsible for many job openings in banks for which physicists are extremely well qualified. For these reasons, an outline of Basel II takes a major part of the chapter on capital.

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