Is the world going quants mad? Lessons from financial experts and history
Tuesday 5 June 2018

Paul Wilmott

Paul Wilmott is a researcher, author, consultant, and lecturer working in risk management, derivatives and most things quantitative in finance. He has written over 100 research papers in mathematics and finance, and several best-selling, and some would say ground-breaking, text books including: Paul Wilmott On Quantitative Finance, Paul Wilmott Introduces Quantitative Finance and Frequently Asked Questions in Quantitative Finance. He founded wilmott.com, the eponymous quant magazine, a successful volatility arbitrage hedge fund and the world’s largest, high-level quant education program, the Certificate in Quantitative Finance.

Paul Wilmott has been called “cult derivatives lecturer” (Financial Times), “the smartest of the quants, he may be the only smart quant” (Portfolio magazine), “the finance industry’s Mozart” (Sunday Business), “financial mathematics guru” (BBC), “arguably the most influential quant today” (Newsweek) and “egocentric” (some bloke called Nassim Taleb). He can often be found in the pages of books by this same Taleb as an illustration of extreme behaviour.