



The Handbook of Post Crisis Financial Modelling

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The 2008 financial crisis was a watershed moment which clearly influenced the public's perception of the role of 'finance' in society. Since 2008, a plethora of books and newspaper articles have been produced accusing the academic community of being unable to produce valid models which can accommodate those extreme events.

This unique Handbook brings together leading practitioners and academics in the areas of banking, mathematics, and law to present original research on the key issues affecting financial modelling since the 2008 financial crisis. As well as exploring themes of distributional assumptions and efficiency the Handbook also explores how financial modelling can possibly be re-interpreted in light of the 2008 crisis.



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