



MyStatLab -- Standalone Access Card

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comes from an **experienced partner** with educational expertise and an eye on the future.

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Editorial Review

About the Author

NEIL D. PEARSON, PhD, is an Associate Professor of Finance at the University of Illinois at Urbana-Champaign. His research includes work on the development, estimation, and evaluation of models for pricing and hedging various derivatives and other financial instruments. Dr. Pearson has published papers in a number of academic journals, and is an Associate Editor of both the Journal of Financial Economics and the Journal of Financial and Quantitative Analysis. He has consulted for a number of U.S. and international banks, working on term structure models, the evaluation of derivatives pricing models, and issues that arise in the computation of Value-at-Risk measures. He received his PhD from the Massachusetts Institute of Technology.

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Nick Zapata:

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