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Edward O. Thorp

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A Man for All Markets Edward O. Thorp, 2018-04-17 The incredible true story of the card-counting mathematics professor who taught the world how to beat the dealer and, as the first of the great quantitative investors, ushered in a revolution on Wall Street. A child of the Great Depression, legendary mathematician Edward O. Thorp invented card counting, proving the seemingly impossible: that you could beat the dealer at the blackjack table. As a result he launched a gambling renaissance. His remarkable success—and mathematically unassailable method—caused such an uproar that casinos altered the rules of the game to thwart him and the legions he inspired. They barred him from their premises, even put his life in jeopardy. Nonetheless, gambling was forever changed. Thereafter, Thorp shifted his sights to "the biggest casino in the world": Wall Street. Devising and then deploying mathematical formulas to beat the market, Thorp ushered in the era of quantitative finance we live in today. Along the way, the so-called godfather of the quants played bridge with Warren Buffett, crossed swords with a young Rudy Giuliani, detected the Bernie Madoff scheme, and, to beat the game of roulette, invented, with Claude Shannon, the world's first wearable computer. Here, for the first time, Thorp tells the story of what he did, how he did it, his passions and motivations, and the curiosity that has always driven him to disregard conventional wisdom and devise game-changing solutions to seemingly insoluble problems. An intellectual thrill ride, replete with practical wisdom that can guide us all in uncertain financial waters, A Man for All Markets is an instant classic—a book that challenges its readers to think logically about a seemingly irrational world. Praise for A Man for All Markets "In A Man for All Markets, [Thorp] delightfully recounts his progress (if that is the word) from college teacher to gambler to hedge-fund manager. Along the way we learn important lessons about the functioning of markets and the logic of investment."—The Wall

Street Journal "[Thorp] gives a biological summation (think Richard Feynman's Surely You're Joking, Mr. Feynman!) of his quest to prove the aphorism 'the house always wins' is flawed. . . . Illuminating for the mathematically inclined, and cautionary for would-be gamblers and day traders"— Library Journal

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Big Book of Blackjack Arnold Snyder,2013-09-01 The world's greatest blackjack player, the legendary Arnold Snyder, shows beginning and advanced players everything they need to know to beat the game of casino blackjack. From the rules of the game to advanced professional strategies, Snyder's guidance and advice runs the gamut of strategies needed to successfully beat the casino-with the odds! Snyder should know: he's been a professional player and the guru for serious players for more than 25 years. This book includes winning techniques never before published in a nationally distributed book. 27 easy-to-read chapters and tons of tips make the book both profitable and fun.

Great Investment Ideas William T Ziemba, 2016-09-08 Great Investment Ideas is a collection of articles published in the Journal of Portfolio Management from 1993 to 2015. The book contains useful ideas for investment management and trading and discusses the methods, results and evaluation of great investors. It also covers important topics such as the effect of errors in means, variances and co-variances in portfolio selection problems, stock market crashes and stock market anomalies, portfolio theory and practice, evaluation theory, etc. This book is a must-have publication for investors and financial experts, researchers and graduate students in finance.

Derivatives Espen Gaarder Haug, 2013-10-18 Derivatives Models on Models takes a theoretical and practical look at some of the latest and most important ideas behind derivatives pricing models. In each chapter the author highlights the latest thinking and trends in the area. A wide range of topics are covered, including valuation methods on stocks paying discrete dividend, Asian options, American barrier options, Complex barrier options, reset options, and electricity derivatives. The book also discusses the latest ideas surrounding finance like the robustness of dynamic delta hedging, option hedging, negative probabilities and space-time finance. The accompanying CD-ROM with additional Excel sheets includes the mathematical models covered in the book. The book also includes interviews with some of the world's top names in the industry, and an insight into the history behind some of the greatest discoveries in quantitative finance. Interviewees include: Clive Granger, Nobel Prize winner in Economics 2003, on Cointegration Nassim Taleb on Black Swans Stephen Ross on

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Smart Portfolios Robert Carver, 2017-09-18

Alex's Adventures in Numberland Alex Bellos, 2011-04-04 The world of maths can seem mind-boggling, irrelevant and, let's face it, boring. This groundbreaking book reclaims maths from the geeks. Mathematical ideas underpin just about everything in our lives: from the surprising geometry of the 50p piece to how probability can help you win in any casino. In search of weird and wonderful mathematical phenomena, Alex Bellos travels across the globe and meets the world's fastest mental calculators in Germany and a startlingly numerate chimpanzee in Japan. Packed with fascinating, eye-opening anecdotes, Alex's Adventures in Numberland is an exhilarating cocktail of history, reportage and mathematical proofs that will leave you awestruck.

Paul Wilmott on Quantitative Finance Paul Wilmott, 2013-10-25 Paul Wilmott on Quantitative Finance, Second Edition provides a thoroughly updated look at derivatives and financial engineering, published in three volumes with additional CD-ROM. Volume 1: Mathematical and Financial Foundations; Basic Theory of Derivatives; Risk and Return. The reader is introduced to the fundamental mathematical tools and financial concepts needed to understand quantitative finance, portfolio management and derivatives. Parallels are drawn between the respectable world of investing and the not-so-respectable world of gambling. Volume 2: Exotic Contracts and Path Dependency; Fixed Income Modeling and Derivatives; Credit Risk In this volume the reader sees further applications of stochastic mathematics to new financial problems and different markets. Volume 3: Advanced Topics; Numerical Methods and Programs. In this volume the reader enters territory rarely seen in textbooks, the cutting-edge research. Numerical methods are also introduced so that the models can now all be accurately and quickly solved. Throughout the volumes, the author has included numerous Bloomberg screen dumps to illustrate in real terms the points he raises, together with essential Visual Basic code, spreadsheet explanations of the models, the reproduction of term sheets and option classification tables. In addition to the practical orientation of the book the author himself also appears throughout the book—in cartoon form, readers will be relieved to hear—to personally highlight and explain the key sections and issues discussed. Note: CD-ROM/DVD and other supplementary materials are not included as part of eBook file.

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Gambling, a Guide to Information Sources Jack Gardner,1980

The Card Player's Companion Gyles Brandreth,1990

The Man with the \$100,000 Breasts and Other Gambling Stories Michael Konik,2000 In 26 essays, Konik introduces readers to the quirky subculture of high rollers and hustlers as he profiles professional, compulsive, and possibly insane gamblers. 8-page photo insert.

Scarne's Guide to Casino Gambling John Scarne,1978

The Winner's Guide to Casino Gambling Roger Gros, Carlton Books, 2002-10 Tapping the expertise of Caesar's Palace and Gros's experience as former editor of Casino Player, this book is packed with invaluable hints and tips from the pros that cover everything from the psychology of the casino layout to understanding the odds and placing the best bets.

Las Vegas, Reno, Tahoe '96 Fodor's, Fodor's Travel Publications, Inc. Staff, 1996-01-30

The National Union Catalogs, 1963-,1964

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Beating Murphy's Law Bob Berger,1994 In the first book to offer an overview of risk theory for the layman--its applications, its funny and startling statistics, and how to use it to optimize our lives--Berger has devised an easy way to apply the age-old concept of risk calculation in areas as diverse as sports, gambling, relationships, and the environment. Line art.

Industrial Research, 1963

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attempt an immersive expedition to unravel the intricate significance of language and its indelible imprint on our lives. Throughout this assessment, we shall delve into the book is central motifs, appraise its distinctive narrative style, and gauge its overarching influence on the minds of its readers.

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