

The Volatility Course

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Presidential Professor Baruch College, CUNY Phone: 646.312.4134 Email: jim.gatheral@baruch.cuny.edu Mailing address: Department of Mathematics Box B6-230, Baruch College One Bernard Baruch Way New York, NY 10010, USA Jim Gatheral joined the Financial Engineering MS Program in the department of mathematics at Baruch College in 2010 as

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