

HANDBOOK OF INVESTMENT ANALYSIS, PORTFOLIO MANAGEMENT, AND FINANCIAL DERIVATIVES

(In 4 Volumes)



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About the Editors



Professor Cheng Few Lee is a Distinguished Professor of Finance at Rutgers Business School, Rutgers University and was chairperson of the Department of Finance from 1988–1995. He has also served on the faculty of the University of Illinois (IBE Professor of Finance) and the University of Georgia. He has maintained academic and consulting ties in Taiwan, Hong Kong, China, and the United States for the past three decades. He has been a consultant to many prominent groups including the American Insurance Group, the World Bank, the United Nations, the Marmon Group Inc., Wintek Corporation, and Polaris Financial Group.

Professor Lee founded the *Review of Quantitative Finance and Accounting* (RQFA) in 1990 and the *Review of Pacific Basin Financial Markets and Policies* (RPBFMP) in 1998, and serves as managing editor for both journals. He was also previously a co-editor of the *Financial Review* (1985–1991) and the *Quarterly Review of Economics and Finance* (1987–1989).

In the past 42 years, Professor Lee has written numerous textbooks ranging in subject matters from financial management to corporate finance, security analysis and portfolio management to financial analysis, planning and forecasting, and business statistics. In addition, he edited five popular books, *Encyclopedia of Finance* (with Alice C Lee); *Handbook of Quantitative Finance and Risk Management* (with Alice C Lee and John Lee); *Handbook of Financial Econometrics and Statistics*; *Handbook of Financial Econometrics, Mathematics, Statistics, and Machine Learning*; and *Handbook of Investment Analysis, Portfolio Management, and Financial Derivatives*. Professor Lee has also published more than 250 articles in more than 20 different journals in finance, accounting, economics, statistics, and management. Professor Lee was ranked the most published finance professor worldwide during the period 1953–2008.

Professor Lee was the intellectual force behind the creation of the new Masters of Quantitative Finance program at Rutgers University. This program began in 2001 and has been ranked as one of the top 15 quantitative finance programs in the United States. Professor Lee also started the Conference on Financial Economics and Accounting in 1989. This conference is a consortium of Rutgers University, New York University, Temple University, University of Maryland, Georgia State University, Tulane University, Indiana University, and University of Toronto. This conference is the most well-known conference in finance and accounting.



John C Lee is a Microsoft Certified Professional in Microsoft Visual Basic and Microsoft Excel VBA. He has a bachelor's and master's degree in accounting from the University of Illinois at Urbana-Champaign.

John has worked in both the business and technical fields as an accountant, auditor, systems analyst, and business software developer for over 20 years. He is the author of the book on how to use MINITAB and Microsoft Excel for statistical analysis, which is a companion text to *Statistics of Business and Financial Economics*, 2nd and 3rd edition, of which he is one of the co-authors. In addition, he has also coauthored the textbooks *Financial Analysis, Planning and Forecasting, 3rd ed* (with Cheng F Lee and Alice C Lee), and *Security Analysis, Portfolio Management, and Financial Derivatives* (with Cheng F Lee, Joseph Finnerty, Alice C Lee, and Donald Wort). He also coauthored two forthcoming books entitled *Microsoft Excel VBA, Python and R for Financial Statistics and Portfolio Analysis and Microsoft Excel VBA, Python and R for Financial Derivatives, Financial Management, and Machine Learning*. John has been a Senior Technology Officer at the Chase Manhattan Bank and Assistant Vice President at Merrill Lynch. Currently, he is the Director of the Center for PBBEF Research.

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