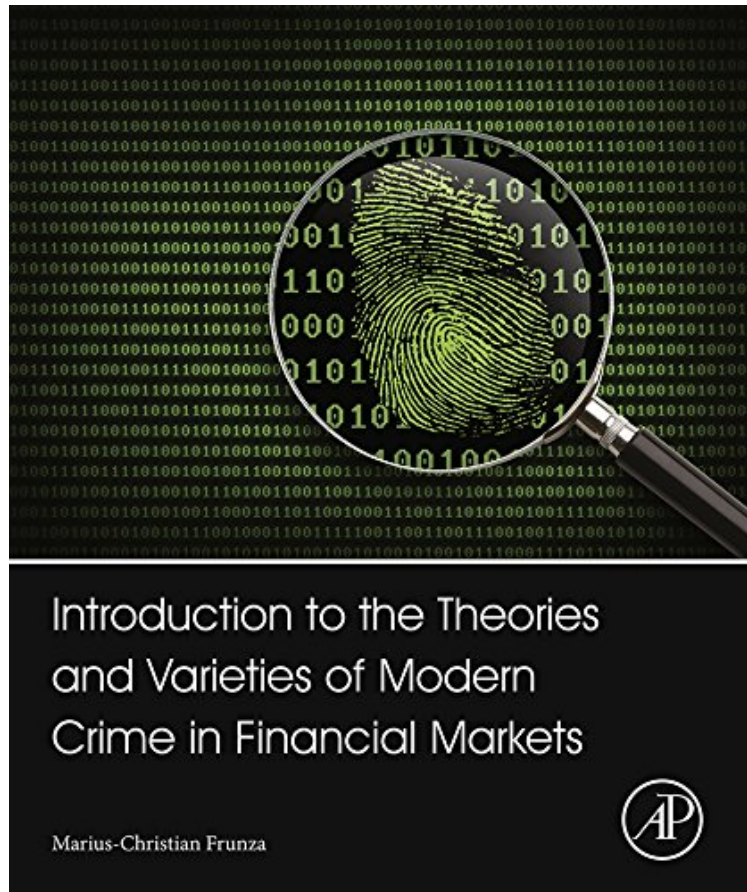


(Read free) Introduction to the Theories and Varieties of Modern Crime in Financial Markets

# Introduction to the Theories and Varieties of Modern Crime in Financial Markets

*Marius-Cristian Frunza*

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**Marius-Cristian Frunza : Introduction to the Theories and Varieties of Modern Crime in Financial Markets** before purchasing it in order to gauge whether or not it would be worth my time, and all praised Introduction to the Theories and Varieties of Modern Crime in Financial Markets:

Introduction to the Theories and Varieties of Modern Crime in Financial Markets explores statistical methods and data mining techniques that, if used correctly, can help with crime detection and prevention. The three sections of the book present the methods, techniques, and approaches for recognizing, analyzing, and ultimately detecting and preventing financial frauds, especially complex and sophisticated crimes that characterize modern financial markets. The first two sections appeal to readers with technical backgrounds, describing data analysis and ways to manipulate markets and commit crimes. The third section gives life to the information through a series of interviews with bankers, regulators, lawyers, investigators, rogue traders, and others. The book is sharply focused on analyzing the origin of a crime from

an economic perspective, showing Big Data in action, noting both the pros and cons of this approach. Provides an analytical/empirical approach to financial crime investigation, including data sources, data manipulation, and conclusions that data can provide. Emphasizes case studies, primarily with experts, traders, and investigators worldwide. Uses R for statistical examples.

"'Follow the money' is not just a popular catchphrase, it's also the rule of thumb for those interested in financial market crimes. Add to this the analysis of data with a great statistical tool available to all and you have a book definitely worth reading." --Marco Cremonini, University of Milan "The applied focus on the role and methods of crime analysts is a much needed addition to the literature on financial crime, which tends to emphasize sociological aspects. This volume is most welcome at a time when the industry is tackling 'Big Data' and generating strong demand for analysts with solid quantitative skills." --Matthew Hickman, Seattle University

**From the Back Cover** Statistical methods and data mining techniques, if used correctly, can help crime detection and prevention. Three sections of this book present the methods, techniques, and approaches for recognizing, analyzing, and ultimately detecting and preventing financial frauds, especially complex and sophisticated ones that characterize modern financial markets. The first two appeal to readers with technical backgrounds. First, an analytic section on data describes the data themselves, then the second section describes ways to manipulate markets and commit crimes. The third section gives life to the data and crimes through a series of interviews with bankers, regulators, lawyers, investigators, rogue traders, and others. Limited to the goal of analyzing the origin of a crime from an economic perspective, *Data Mining and Crime Analysis in Financial Markets* shows Big Data in action, noting both pros and cons of the approach.

**About the Author** Dr. Marius-Cristian Frunza's consulting work with investment banks and asset managers allowed him to specialize in risk management, derivative pricing and hedging. His research activity encompasses topics around environmental finance like forestry, energy, and weather derivatives. He graduated from the Ecole Polytechnique in Paris and holds a PhD in mathematics from the Sorbonne university. He is also a partner in Schwarzthal Kapital, an independent advisory and investment firm in environmental finance.