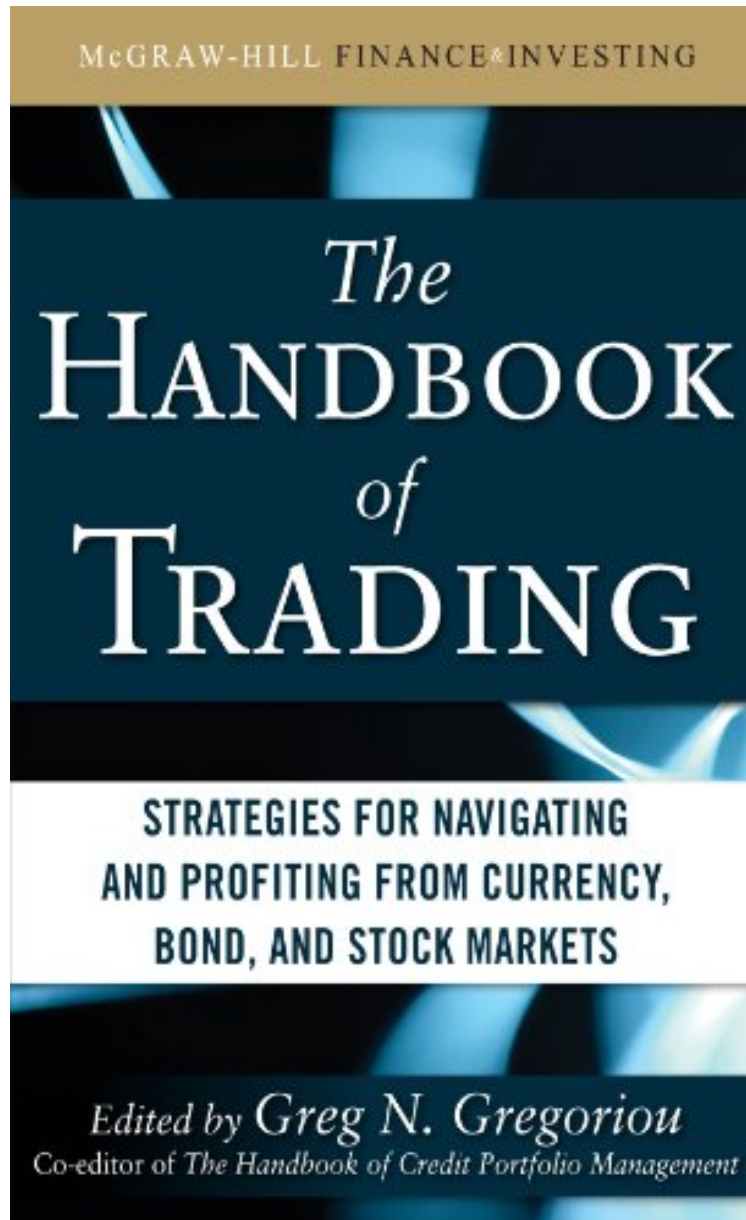


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About the Author Greg N. Gregoriou is a professor of finance in the School of Business and Economics at the State University of New York (Plattsburgh). He is co-editor of the *Journal of Derivatives and Hedge Funds* and an editorial board member of the *Journal of Wealth Management* and the *Journal of Risk Management in Financial Institutions*. His books with McGraw-Hill include *The Credit Derivatives Handbook*, *The VaR Modeling Handbook*, and *The Risk Modeling Evaluation Handbook*. He lives in Plattsburgh, NY.