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## MONOGRAPHS AND TEXTBOOKS

1. **Mathematical Methods of Financial Analysis** (with N.V. Popova and V.S. Skornyakova), Publ.House ANKIL, Moscow, 440 p., 2006 ([http://www.ankil.ru/ankil/book\\_tpl.php?book\\_id=247](http://www.ankil.ru/ankil/book_tpl.php?book_id=247)).
2. **Risk Analysis in Finance and Insurance**, Chapman and Hall/CRC, Boca Raton, London, New York, Washington, 272 p., 2004  
([http://www.statsnetbase.com/ejournals/books/book\\_summary/summary.asp?id=1197](http://www.statsnetbase.com/ejournals/books/book_summary/summary.asp?id=1197)).
3. **Risk-Management: Stochastic Analysis of Risks in Economics of Finance and Insurance**
  - First Edition, Publ.House ANKIL, Moscow, 112 p., 2001.
  - Second Edition, Publ.House ANKIL, Moscow, 159 p., 2003  
([http://www.ankil.ru/ankil/book\\_tpl.php?book\\_id=182](http://www.ankil.ru/ankil/book_tpl.php?book_id=182)).
4. **Mathematics of Financial Obligations** (with M.L. Nechaev and S.N. Volkov)
  - State University - Higher School of Economics Publ.House, Moscow, 260 p., 2001  
(<http://www.ecsocman.edu.ru/db/msg/153414.html>).
  - English Translation, American Mathematical Society, Providence, 194 p., 2002  
(<http://www.ams.org/bookstore-getitem?item=MMONO-212>).
5. **Financial Markets: Stochastic Analysis and Pricing of Derivative Securities**
  - TVP Sci.Publishers, Moscow, 126 p., 1997 (<http://tvp.ru/ourizd/ourizdfr.htm>).
  - English Translation, American Mathematical Society, Providence, 133 p., 1999  
(<http://www.ams.org/bookstore-getitem?item=MMONO-184>).