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alternatively

Nessim or

Nissim; born

1960) is a Leban

ese-American (of

Antiochian Greek

descent)

essayist,

scholar,

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statistician,

and former

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option trader
and risk
analyst, whose
work concerns
problems of
randomness,
probability, and
uncertainty. His
2007 book *The
Black Swan* has
been described
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students, risk
managers, and

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definitive book

on options
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management “If
pricing is a

science and

hedging is an

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virtuoso.”

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in implementing
preventive risk
management
techniques that
plan for and
avoid these
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fund operator,
and a fellow at
the Courant
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hedge fund
investors
deserve more
alpha and we are
fortunate to
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vision.”

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