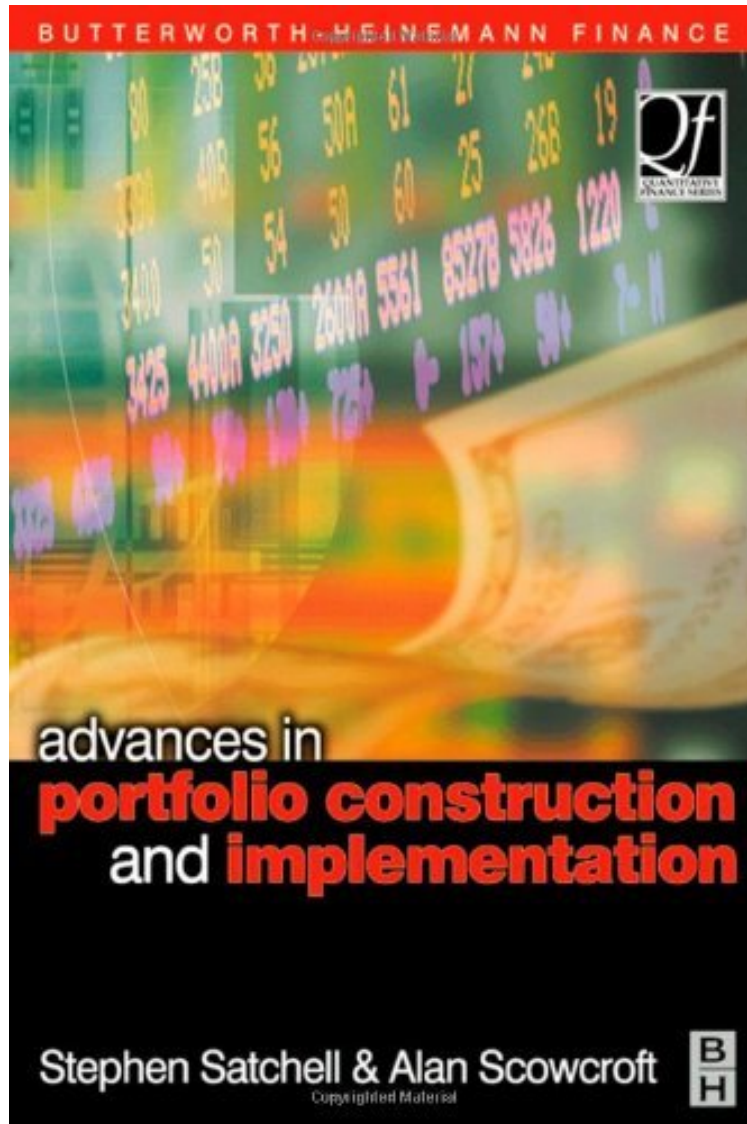


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About the Author Alan is a Managing Director and the Global Head of Equities Quantitative Research at UBS Warburg. Since joining UBS Phillips Drew as an econometrician in 1984, he has worked on every aspect of quantitative modelling from stock valuation to asset allocation. He has been closely associated with the pioneering work on equity style and portfolio analysis developed by UBS Warburg. Alan was educated at Ruskin College, Oxford and Wolfson College, Cambridge where he was awarded the Jennings prize for academic achievement. Stephen Satchell is a Fellow of Trinity College, the Reader in Financial Econometrics at the University of Cambridge and Visiting Professor at Birkbeck College, City University Business School and University of Technology, Sydney. He provides consultancy for a range of city institutions in the broad area of quantitative finance. He has published papers in many journals and has a particular interest in risk.