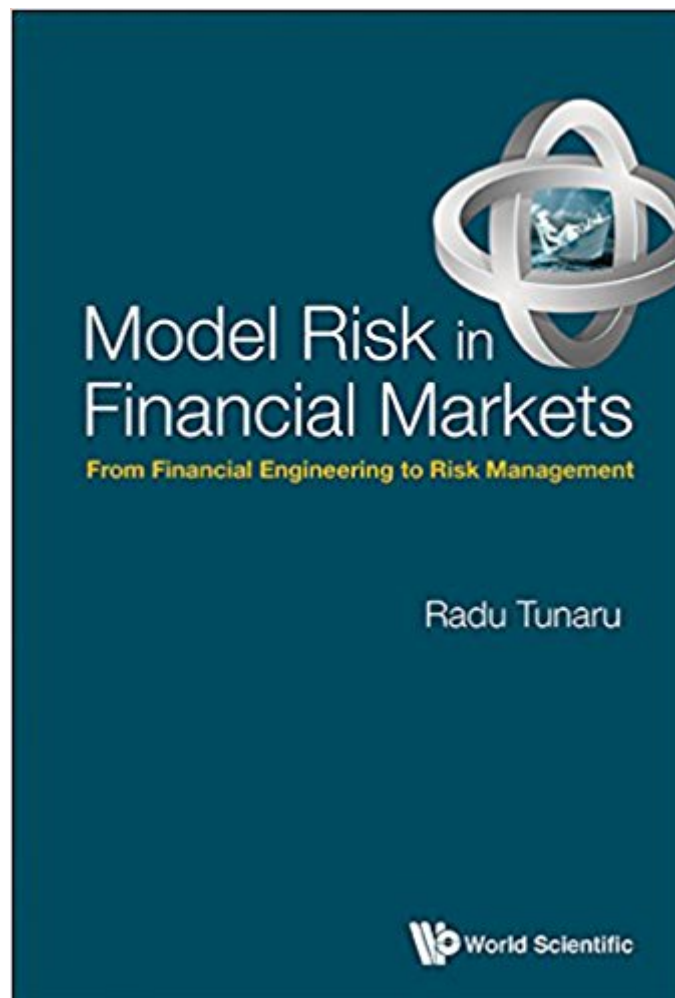




Ebook Directory
the best source of ebook

The book was found

Model Risk In Financial Markets:From Financial Engineering To Risk Management



Synopsis

The financial systems in most developed countries today build up a large amount of model risk on a daily basis. However, this is not particularly visible as the financial risk management agenda is still dominated by the subprime-liquidity crisis, the sovereign crises, and other major political events. Losses caused by model risk are hard to identify and even when they are internally identified, as such, they are most likely to be classified as normal losses due to market evolution. Model Risk in Financial Markets: From Financial Engineering to Risk Management seeks to change the current perspective on model innovation, implementation and validation. This book presents a wide perspective on model risk related to financial markets, running the gamut from financial engineering to risk management, from financial mathematics to financial statistics. It combines theory and practice, both the classical and modern concepts being introduced for financial modelling. Quantitative finance is a relatively new area of research and much has been written on various directions of research and industry applications. In this book the reader gradually learns to develop a critical view on the fundamental theories and new models being proposed.

Book Information

File Size: 10751 KB

Print Length: 384 pages

Publisher: WSPC (June 8, 2015)

Publication Date: July 10, 2015

Sold by:Â Digital Services LLC

Language: English

ASIN: B011AWSXXW

Text-to-Speech: Enabled

X-Ray: Not Enabled

Word Wise: Not Enabled

Lending: Not Enabled

Enhanced Typesetting: Enabled

Best Sellers Rank: #1,196,422 Paid in Kindle Store (See Top 100 Paid in Kindle Store) #91

inÂ Books > Business & Money > Finance > Financial Engineering #233 inÂ Books > Business &

Money > Finance > Financial Risk Management #3384 inÂ Kindle Store > Kindle eBooks >

Business & Money > Finance

[Download to continue reading...](#)

Model Risk in Financial Markets: From Financial Engineering to Risk Management Study Guide for The Economics of Money, Banking, and Financial Markets and The Economics of Money, Banking, and Financial Markets Business School Edition An Introduction to Derivative Securities, Financial Markets, and Risk Management Models at Work: A Practitioner's Guide to Risk Management (Global Financial Markets) Financial Engineering and Arbitrage in the Financial Markets Insider Secrets From A Model Agent: How To Become A Successful Model (Modeling, Modelling, Model Agency) RCadvisor's Model Airplane Design Made Easy: The Simple Guide to Designing R/C Model Aircraft or Build Your Own Radio Control Flying Model Plane Forensic Assessment of Violence Risk: A Guide for Risk Assessment and Risk Management Credit Risk Management: Basic Concepts: Financial Risk Components, Rating Analysis, Models, Economic and Regulatory Capital Hedging Currency Exposures: Currency Risk Management (Risk Management Series) Making Enterprise Risk Management Pay Off: How Leading Companies Implement Risk Management Fundamentals of Risk Management: Understanding, evaluating and implementing effective risk management Security Risk Management: Building an Information Security Risk Management Program from the Ground Up Financial Engineering: Derivatives and Risk Management Financial Engineering with Copulas Explained (Financial Engineering Explained) Introduction to Coastal Engineering and Management (Advanced Series on Ocean Engineering) (Advanced Series on Ocean Engineering (Paperback)) Security Risk Management Body of Knowledge (Wiley Series in Systems Engineering and Management) Financial Institutions Management: A Risk Management Approach (Irwin Finance) Financial Institutions Management: A Risk Management Approach, 8th Edition Financial Institutions Management: A Risk Management Approach, 7th Edition

[Contact Us](#)

[DMCA](#)

[Privacy](#)

[FAQ & Help](#)