

1. Record Nr.	UNINA9910138977803321
Autore	Miller Michael B (Michael Bernard), <1973->
Titolo	Mathematics and statistics for financial risk management / / Michael B. Miller
Pubbl/distr/stampa	Hoboken : , : Wiley, , 2013
ISBN	1-118-75753-X 1-118-75764-5 1-118-81961-6 1-118-75755-6
Edizione	[Second edition.]
Descrizione fisica	1 online resource (333 pages)
Collana	Wiley finance series
Classificazione	BUS027000
Disciplina	332.01/5195
Soggetti	Risk management - Mathematical models Risk management - Statistical methods
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di bibliografia	Includes bibliographical references and index.
Sommario/riassunto	"This is an excellent book to grasp the basics of financial risk management. Everything in the book is explained from scratch and the concepts are very well exemplified with real life situations. Accompanied with a website filled with excel sheets for application, the book is great for future course material. This Second Edition of Mathematics and Statistics for Financial Risk Management includes 2 new chapters. The first chapter is on Bayesian Analysis and covers Bayes' Theorem, Many State Problems, Continuous Distributions, Bayesian Networks, and Bayesian Networks versus Correlation Matrices. The second new chapter is on Hypothesis Testing & Confidence Intervals and is on The Sample Mean Revisited, Sample Variance Revisited, Confidence Intervals, Hypothesis Testing, Chebyshev's Inequality, and Application: VaR. All chapters will have problems for testing and answers online"--