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Autore	Szylar Christian
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Nota di contenuto	Cover; Title page; Copyright page; Dedication; Contents; Foreword; Acknowledgments; About the Author; Introduction; Chapter One: Introduction to Financial Markets; 1.1 The Money Market; 1.2 The Capital Market; 1.2.1 The Bond Market; 1.2.2 The Stock Market; 1.3 The Futures and Options Market; 1.4 The Foreign Exchange Market; 1.5 The Commodity Market; Further Reading; Chapter Two: The Efficient Markets Theory; 2.1 Assumptions behind a Perfectly Competitive Market; 2.2 The Efficient Market Hypothesis; 2.2.1 Strong EMH; 2.2.2 Semi-Strong EMH; 2.2.3 Weak-Form EMH 2.3 Critics of Efficient Markets Theory 2.4 Development of Behavioral Finance; 2.5 Beating the Market: Fundamental versus Technical; 2.5.1 Fundamental Methods; 2.5.2 Technical Analysis; Further Reading; Chapter Three: Return and Volatility Estimates; 3.1 Standard Deviation; 3.2 Standard Deviation with a Moving Observation Window; 3.3 Exponentially Weighted Moving Average (EWMA); 3.4 Double (Holt) Exponential Smoothing Model (DES); 3.5 Principal Component Analysis (PCA) Models; 3.6 The VIX; 3.7 Geometric Brownian Motion Process; 3.8 GARCH; 3.9 Estimator Using the Highest and Lowest 3.9.1 Parkinson Estimator 3.9.2 Rogers Satchell Estimator; 3.9.3

Garman-Klass Estimator; Further Reading; Chapter Four: Diversification, Portfolios of Risky Assets, and the Efficient Frontier; 4.1 Variance and Covariance; 4.2 Two-Asset Portfolio: Expected Return and Risk; 4.3 Correlation Coefficient; 4.3.1 Correlation Coefficient and Its Impact on Portfolio Risk; 4.3.2 The Number of Assets in a Portfolio and Its Impact on Portfolio Risk; 4.3.3 The Effect of Diversification on Risk; 4.4 The Efficient Frontier; 4.5 Correlation Regime Shifts and Correlation Estimates; 4.5.1 Increased Correlation 4.5.2 Severity of Correlation Changes 4.6 Correlation Estimates; 4.6.1 Copulas; 4.6.2 Moving Average; 4.6.3 Correlation Estimators in Matrix Notation; 4.6.4 Bollerslev's Constant Conditional Correlation Model; 4.6.5 Engle's Dynamic Conditional Correlation Model; 4.6.6 Estimating the Parameters of the DCC Model; 4.6.7 Implementing the DCC Model; Further Reading; Chapter Five: The Capital Asset Pricing Model and the Arbitrage Pricing Theory; 5.1 Implications of the CAPM Assumptions; 5.1.1 The Same Linear Efficient Frontier for All Investors; 5.1.2 Everyone Holds the Market Portfolio 5.2 The Separation Theorem 5.3 Relationships Defined by the CAPM; 5.3.1 The Capital Market Line; 5.3.2 The Security Market Line; 5.4 Interpretation of Beta; 5.5 Determining the Level of Diversification of a Portfolio; 5.6 Investment Implications of the CAPM; 5.7 Introduction to the Arbitrage Pricing Theory (APT); Further Reading; Chapter Six: Market Risk and Fundamental Multifactors Model; 6.1 Why a Multifactors Model?; 6.2 The Returns Model; 6.2.1 The Least-Squares Regression Solution; 6.2.2 Statistical Approaches; 6.2.3 Hybrid Solutions; 6.3 Estimation Universe; 6.4 Model Factors 6.4.1 Market Factor or Intercept

Sommario/riassunto

A ONE-STOP GUIDE FOR THE THEORIES, APPLICATIONS, AND STATISTICAL METHODOLOGIES OF MARKET RISK Understanding and investigating the impacts of market risk on the financial landscape is crucial in preventing crises. Written by a hedge fund specialist, the Handbook of Market Risk is the comprehensive guide to the subject of market risk. Featuring a format that is accessible and convenient, the handbook employs numerous examples to underscore the application of the material in a real-world setting. The book starts by introducing the various methods to measure market ri
