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ISBN	1-118-57354-4 1-118-57357-9 1-118-57350-1
Descrizione fisica	1 online resource (432 p.)
Collana	Wiley handbooks in financial engineering and econometrics
Altri autori (Persone)	WongHoi Ying <1974->
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Soggetti	Finance - Simulation methods Risk management - Simulation methods
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Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and indexes.
Nota di contenuto	List of figures -- List of tables -- Preface -- An introduction to excel vba -- Background -- Structured products -- Volatility modeling -- Fixed-income derivatives I : short-rate models -- Fixed-income derivatives II : libor market models -- Credit derivatives and counterparty credit risk -- Value-at-risk and related risk measures -- The Greeks -- Appendix -- References -- Subject index -- Author index.
Sommario/riassunto	An authoritative handbook on risk management techniques and simulations as applied to financial engineering topics, theories, and statistical methodologies The Handbook of Financial Risk Management: Simulations and Case Studies illustrates the practical implementation of simulation techniques in the banking and financial industries through the use of real-world applications. Striking a balance between theory and practice, the Handbook of Financial Risk Management: Simulations and Case Studies demonstrates how simulation algorithms can be used to solve