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| Autore                  | Chan Ngai Hang  |
| Titolo                  | Handbook of financial risk management [[electronic resource] ] : simulations and case studies // N.H. Chan, H.Y. Wong   |
| Pubbl/distr/stampa      | Hoboken, : Wiley, 2013  |
| ISBN                    | 1-118-57354-4<br>1-118-57357-9<br>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->  |
| Disciplina              | 332.64/50113  |
| Soggetti                | Finance - Simulation methods<br>Risk management - Simulation methods  |
| Lingua di pubblicazione | Inglese   |
| Formato                 | Materiale a stampa  |
| Livello bibliografico   | Monografia  |
| 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 |