Record Nr. UNINA9910140800503321 Autore Tapiero Charles S Titolo Risk finance and asset pricing [[electronic resource]]: value, measurements, and markets / / Charles S. Tapiero New York, : Wiley, 2010 Pubbl/distr/stampa **ISBN** 1-282-78291-6 9786612782916 1-118-26815-6 0-470-89237-4 0-470-89236-6 Edizione [1st edition] Descrizione fisica 1 online resource (479 p.) Wiley finance; ; 563 Collana Disciplina 658.15/5 Soggetti Financial engineering Financial risk management Finance - Mathematical models Investments - Mathematical models 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 index. Nota di contenuto Risk Finance and Asset Pricing: Value, Measurements, and Markets; Contents; Introduction; Chapter 1: Risk, Finance, Corporate Management, and Society; Chapter 2: Applied Finance; Chapter 3: Risk Measurement and Volatility; Chapter 4: Risk Finance Modeling and Dependence; Chapter 5: Risk, Value, and Financial Prices; Chapter 6: Applied Utility Finance; Chapter 7: Derivative Finance and Complete Markets; Chapter 8: Options Applied; Chapter 9: Credit Scoring and the Price of Credit Risk; Chapter 10: Multi-Name and Structured Credit Risk **Portfolios** Chapter 11: Engineered Implied Volatility and Implied Risk-Neutral DistributionsAcknowledgments; About the Author; Index Sommario/riassunto "Charles Tapiero, as the head of the biggest financial engineering program in the world and business consultant, has his finger on the pulse of the shift that is coming in financial engineering applications and study. With an eye toward the future, he has crafted a

comprehensive and practical book that emphasizes an intuitive

approach to the financial and quantitative foundations of financial and risk engineering and its many applications to asset pricing and risk management. Covering the theory from a practitioner perspective, he then applies it to a variety of real world problems. The book presents important techniques to price, hedge, and manage risks in general - while acknowledging the high degree of uncertainty in the real world"-- Provided by publisher.