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Lingua di pubblicazione	Inglese
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Note generali	"+ website"--Cover.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Foreword -- Preface -- Acknowledgments -- Introduction -- Institutional background -- Operational risk -- Financial disasters -- The systemic disaster of 2007-2008 -- Managing financial risk -- Var and stress testing -- Model risk -- Managing spot risk -- Managing forward risk -- Managing vanilla options risk -- Managing exotic options risk -- Credit risk -- Counterparty credit risk -- Bibliography -- About the companion website -- Index.
Sommario/riassunto	A top risk management practitioner addresses the essential aspects of modern financial risk management In the Second Edition of Financial Risk Management + Website, market risk expert Steve Allen offers an insider's view of this discipline and covers the strategies, principles, and measurement techniques necessary to manage and measure financial risk. Fully revised to reflect today's dynamic environment and the lessons to be learned from the 2008 global financial crisis, this reliable resource provides a comprehensive overview of the entire field of risk management. Al