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Edizione	[Fourth edition.]
Descrizione fisica	1 online resource (743 p.)
Collana	Wiley Finance Series
Disciplina	332.1068/1
Soggetti	Risk management Financial institutions - Management Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Includes index.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Business snapshots -- Preface -- Introduction -- Financial institutions and their trading -- Banks -- Insurance companies and pension plans -- Mutual funds and hedge funds -- Appendix a: compounding frequencies and interest rates -- Appendix b: zero rates, forward rates, and zero-coupon yield curves -- Appendix c: valuing forward and futures contracts -- Appendix d: valuing swaps -- Appendix e: valuing European options -- Appendix f: valuing american options -- Appendix g: Taylor series expansions -- Appendix h: eigenvectors and eigenvalues -- Appendix i: principal components analysis -- Appendix j: manipulation of credit transition matrices -- Appendix k: valuation of credit default swaps -- Appendix l: synthetic cdos and their valuation -- Answers to questions and problems -- Glossary of terms -- Derivagem software.
Sommario/riassunto	The most complete, up to date guide to risk management in finance Risk Management and Financial Institutions explains all aspects of financial risk and financial institution regulation, helping readers better understand the financial markets and potential dangers. This new fourth edition has been updated to reflect the major developments in the industry, including the finalization of Basel III, the fundamental review of the trading book, SEFs, CCPs, and the new rules affecting

derivatives markets. There are new chapters on enterprise risk management and scenario analysis. Readers learn the

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