1. Record Nr. UNINA9910461484503321 Autore Lehman Dale E. Titolo Practical spreadsheet risk modeling for management / / Dale Lehman, Huybert Groenendaal, Greg Nolder Boca Raton:,: CRC Press,, 2012 Pubbl/distr/stampa 0-429-10701-3 **ISBN** 1-283-25757-2 9786613257574 1-4398-5554-4 Edizione [1st edition] Descrizione fisica 1 online resource (276 p.) Altri autori (Persone) GroenendaalHuybert NolderGreg Disciplina 658.15/50285554 Soggetti Risk management Risk management - Mathematical models Electronic spreadsheets Electronic books. Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Note generali A Chapman & Hall book. Nota di contenuto Front Cover; Contents; Preface; Acknowledgments; Introduction; The Authors; Chapter 1: Conceptual Maps and Models; Chapter 2: Basic Monte Carlo Simulation in Spreadsheets; Chapter 3: Modeling with Objects; Chapter 4: Selecting Distributions; Chapter 5: Modeling Relationships; Chapter 6: Time Series Models; Chapter 7: Optimization and Decision Making; Appendix A: Monte Carlo Simulation Software; **Back Cover** Sommario/riassunto Risk analytics is developing rapidly, and analysts in the field need material that is theoretically sound as well as practical and straightforward. A one-stop resource for quantitative risk analysis, Practical Spreadsheet Risk Modeling for Management dispenses with the use of complex mathematics, concentrating on how powerful techniques and methods can be used correctly within a spreadsheetbased environment. Highlights Covers important topics for modern risk analysis, such as frequency-severity modeling and modeling of expert

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