

1. Record Nr.	UNINA9910782132403321
Autore	Mun Johnathan
Titolo	Advanced analytical models [[electronic resource] ] : over 800 models and 300 applications from the Basel II Accord to Wall Street and beyond / / Johnathan Mun
Pubbl/distr/stampa	Hoboken, N.J., : Wiley, c2008
ISBN	1-119-19709-0 1-281-73261-3 9786611732615 0-470-25811-X
Descrizione fisica	1 online resource (1034 p.)
Collana	Wiley finance series
Disciplina	003/.3 332.015118
Soggetti	Finance - Mathematical models Risk assessment - Mathematical models Mathematical models Computer simulation
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Includes index.
Nota di contenuto	Advanced Analytical Models: Over 800 Models and 300 Applications from the Basel II Accord to Wall Street and Beyond; Contents; Preface; Software Applications; Part I: Modeling Toolkit and Risk Simulator Applications; INTRODUCTION TO THE MODELING TOOLKIT SOFTWARE; INTRODUCTION TO RISK SIMULATOR; RUNNING A MONTE CARLO SIMULATION; USING FORECAST CHARTS AND CONFIDENCE INTERVALS; CORRELATIONS AND PRECISION CONTROL; TORNADO AND SENSITIVITY TOOLS IN SIMULATION; SENSITIVITY ANALYSIS; DISTRIBUTIONAL FITTING: SINGLE VARIABLE AND MULTIPLE VARIABLES; BOOTSTRAP SIMULATION; HYPOTHESIS TESTING DATA EXTRACTION, SAVING SIMULATION RESULTS, AND GENERATING REPORTS REGRESSION AND FORECASTING DIAGNOSTIC TOOL; STATISTICAL ANALYSIS TOOL; DISTRIBUTIONAL ANALYSIS TOOL; PORTFOLIO OPTIMIZATION; OPTIMIZATION WITH DISCRETE INTEGER VARIABLES; FORECASTING; 1. Analytics- Central Limit Theorem; 2.

Analytics- Central Limit Theorem-Winning Lottery Numbers; 3. Analytics- Flaw of Averages; 4. Analytics- Mathematical Integration Approximation Model; 5. Analytics- Projectile Motion; 6. Analytics- Regression Diagnostics; 7. Analytics- Ships in the Night; 8. Analytics- Statistical Analysis  
 9. Analytics- Weighting of Ratios 10. Credit Analysis- Credit Premium; 11. Credit Analysis- Credit Default Swaps and Credit Spread Options; 12. Credit Analysis- Credit Risk Analysis and Effects on Prices; 13. Credit Analysis- External Debt Ratings and Spread; 14. Credit Analysis- Internal Credit Risk Rating Model; 15. Credit Analysis- Profit Cost Analysis of New Credit; 16. Debt Analysis- Asset-Equity Parity Model; 17. Debt Analysis- Cox Model on Price and Yield of Risky Debt with Mean-Reverting Rates; 18. Debt Analysis- Debt Repayment and Amortization  
 19. Debt Analysis- Debt Sensitivity Models 20. Debt Analysis- Merton Price of Risky Debt with Stochastic Asset and Interest; 21. Debt Analysis- Vasicek Debt Option Valuation; 22. Debt Analysis- Vasicek Price and Yield of Risky Debt; 23. Decision Analysis- Decision Tree Basics; 24. Decision Analysis- Decision Tree with EVPI, Minimax, and Bayes' Theorem; 25. Decision Analysis- Economic Order Quantity and Inventory Reorder Point; 26. Decision Analysis- Economic Order Quantity and Optimal Manufacturing; 27. Decision Analysis- Expected Utility Analysis; 28. Decision Analysis- Inventory Control  
 29. Decision Analysis- Queuing Models 30. Exotic Options- Accruals on Basket of Assets; 31. Exotic Options- American, Bermudan, and European Options with Sensitivities; 32. Exotic Options- American Call Option on Foreign Exchange; 33. Exotic Options- American Call Options on Index Futures; 34. Exotic Options- American Call Option with Dividends; 35. Exotic Options- Asian Lookback Options Using Arithmetic Averages; 36. Exotic Options- Asian Lookback Options Using Geometric Averages; 37. Exotic Options- Asset or Nothing Options; 38. Exotic Options- Barrier Options  
 39. Exotic Options- Binary Digital Options

---

## Sommario/riassunto

If you're seeking solutions to advanced and even esoteric problems, Advanced Analytical Models goes beyond theoretical discussions of modeling by facilitating a thorough understanding of concepts and their real-world applications-including the use of embedded functions and algorithms. This reliable resource will equip you with all the tools you need to quantitatively assess risk in a range of areas, whether you are a risk manager, business decision-maker, or investor.

---