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Titolo	Handbook on systemic risk // edited by Jean-Pierre Fouque, Joseph A. Langsam [[electronic resource]]
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ISBN	1-316-09068-X 1-107-27395-1 1-107-27844-9 1-107-27721-3 1-299-74931-3 1-107-27518-0 1-139-15118-5
Descrizione fisica	1 online resource (xxviii, 964 pages) : digital, PDF file(s)
Disciplina	332.042
Soggetti	Financial risk management Financial risk - Econometric models
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Title from publisher's bibliographic system (viewed on 05 Oct 2015).
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Data : the prerequisite for managing systemic risk -- Statistics and systemic risk -- Measuring and regulating systemic risk -- Networks -- Systemic risk and mathematical finance -- Counterparty risk and systemic risk -- Algorithmic trading -- Behavioral finance : the psychological dimension of systemic risk -- Regulation -- Computational issues and requirements -- Accounting issues.
Sommario/riassunto	The Handbook on Systemic Risk, written by experts in the field, provides researchers with an introduction to the multifaceted aspects of systemic risks facing the global financial markets. The Handbook explores the multidisciplinary approaches to analyzing this risk, the data requirements for further research, and the recommendations being made to avert financial crisis. The Handbook is designed to encourage new researchers to investigate a topic with immense societal implications as well as to provide, for those already actively involved within their own academic discipline, an introduction to the research being undertaken in other disciplines. Each chapter in the Handbook

will provide researchers with a superior introduction to the field and with references to more advanced research articles. It is the hope of the editors that this Handbook will stimulate greater interdisciplinary academic research on the critically important topic of systemic risk in the global financial markets.
