Record Nr. UNINA9910811961803321 Autore Miller Michael B (Michael Bernard), <1973-> Titolo Mathematics and statistics for financial risk management / / Michael B. Miller Hoboken:,: Wiley,, 2013 Pubbl/distr/stampa **ISBN** 1-118-75753-X 1-118-75764-5 1-118-81961-6 1-118-75755-6 Edizione [Second edition.] Descrizione fisica 1 online resource (333 pages) Collana Wiley finance series Classificazione BUS027000 Disciplina 332.01/5195 Soggetti Risk management - Mathematical models Risk management - Statistical methods Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Bibliographic Level Mode of Issuance: Monograph Note generali Nota di bibliografia Includes bibliographical references and index. Sommario/riassunto "This is an excellent book to grasp the basics of financial risk management. Everything in the book is explained from scratch and the concepts are very well exemplified with real life situations. Accompanied with a website filled with excel sheets for application, the book is great for future course material. This Second Edition of Mathematics and Statistics for Financial Risk Management includes 2 new chapters. The first chapter is on Bayesian Analysis and covers Bayes' Theorem, Many State Problems, Continuous Distributions, Bayesian Networks, and Bayesian Networks versus Correlation Matrices. The second new chapter is on Hypothesis Testing & Confidence Intervals and is on The Sample Mean Revisited, Sample Variance Revisited, Confidence Intervals, Hypothesis Testing, Chebyshev's

Inequality, and Application: VaR. All chapters will have problems for

testing and answers online"--