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Autore	Coleman Thomas Sedgwick <1955->
Titolo	Quantitative risk management [[electronic resource] ] : a practical guide to financial risk / / Thomas S. Coleman
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Descrizione fisica	1 online resource (578 p.)
Collana	Wiley finance series ; ; 669
Classificazione	BUS027000
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Soggetti	Financial services industry - Risk management Financial risk management Capital market
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Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	QUANTITATIVE RISK MANAGEMENT: A Practical Guide to Financial Risk; Contents; Foreword; Preface; Acknowledgments; PART ONE: Managing Risk; CHAPTER 1: Risk Management versus Risk Measurement; CHAPTER 2: Risk, Uncertainty, Probability, and Luck; CHAPTER 3: Managing Risk; CHAPTER 4: Financial Risk Events; CHAPTER 5: Practical Risk Techniques; CHAPTER 6: Uses and Limitations of Quantitative Techniques; PART TWO: Measuring Risk; CHAPTER 7: Introduction to Quantitative Risk Measurement; CHAPTER 8: Risk and Summary Measures: Volatility and VaR; CHAPTER 9: Using Volatility and VaR CHAPTER 10: Portfolio Risk Analytics and Reporting CHAPTER 11: Credit Risk; CHAPTER 12: Liquidity and Operational Risk; CHAPTER 13: Conclusion; About the Companion Web Site; References; About the Author; Index
Sommario/riassunto	State of the art risk management techniques and practices-supplemented with interactive analytics All too often risk management books focus on risk measurement details without taking a broader view. Quantitative Risk Management delivers a synthesis of common sense management together with the cutting-edge tools of modern

theory. This book presents a road map for tactical and strategic decision making designed to control risk and capitalize on opportunities. Most provocatively it challenges the conventional wisdom that "risk management" is or ever should be delegated to a  
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