

1. Record Nr.	UNINA9910821651103321
Autore	Chan Ngai Hang
Titolo	Handbook of financial risk management : simulations and case studies // N.H. Chan, H.Y. Wong
Pubbl/distr/stampa	Hoboken, : Wiley, 2013
ISBN	9781118573549 1118573544 9781118573570 1118573579 9781118573501 1118573501
Edizione	[1st ed.]
Descrizione fisica	1 online resource (432 p.)
Collana	Wiley handbooks in financial engineering and econometrics
Altri autori (Persone)	WongHoi Ying <1974->
Disciplina	332.64/50113
Soggetti	Finance - Simulation methods Risk management - Simulation methods
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and indexes.
Nota di contenuto	List of figures -- List of tables -- Preface -- An introduction to excel vba -- Background -- Structured products -- Volatility modeling -- Fixed-income derivatives I : short-rate models -- Fixed-income derivatives II : libor market models -- Credit derivatives and counterparty credit risk -- Value-at-risk and related risk measures -- The Greeks -- Appendix -- References -- Subject index -- Author index.
Sommario/riassunto	An authoritative handbook on risk management techniques and simulations as applied to financial engineering topics, theories, and statistical methodologies The Handbook of Financial Risk Management: Simulations and Case Studies illustrates the practical implementation of simulation techniques in the banking and financial industries through the use of real-world applications. Striking a balance between theory and practice, the Handbook of Financial Risk Management: Simulations and Case Studies demonstrates how simulation algorithms can be used to solve

