1. Record Nr. UNINA9910822622203321

Autore	Deventer Donald R. van
Titolo	Advanced financial risk management : tools and techniques for integrated credit risk and interest rate risk management / / Donald R. van Deventer, Kenji Imai, Mark Mesler
Pubbl/distr/stampa	Singapore, : Wiley, 2013
ISBN	1-118-59721-4 1-118-27857-7 1-299-18976-8
Edizione	[2nd ed.]
Descrizione fisica	1 online resource (876 p.)
Collana	Wiley finance series
Altri autori (Persone)	ImaiKenji MeslerMark
Disciplina	332.7
Soggetti	Gestió del risc Risc de crèdit Gestió d'actius i passius Asset-liability management Credit - Management Interest rate risk - Management Financial risk management Llibres electrònics
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 index.
Nota di contenuto	pt. 1. Risk management : definitions and objectives -- pt. 2. Risk management techniques for interest rate analytics -- pt. 3. Risk management techniques for credit risk analytics -- pt. 4. Risk management applications : instrument by instrument -- pt. 5. Portfolio strategy and risk management.
Sommario/riassunto	Practical tools and advice for managing financial risk, updated for a post-crisis world Advanced Financial Risk Management bridges the gap between the idealized assumptions used for risk valuation and the realities that must be reflected in management actions. It explains, in detailed yet easy-to-understand terms, the analytics of these issues from A to Z, and lays out a comprehensive strategy for risk

management measurement, objectives, and hedging techniques that apply to all types of institutions. Written by experienced risk managers, the book covers everything from the