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Descrizione fisica	1 online resource (885 pages) : illustrations
Disciplina	332.603
Soggetti	Investments - Management Portfolio management
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Nota di bibliografia	Includes bibliographical references at the end of each chapters and index.
Sommario/riassunto	An essential reference dedicated to a wide array of financial models, issues in financial modeling, and mathematical and statistical tools for financial modeling The need for serious coverage of financial modeling has never been greater, especially with the size, diversity, and efficiency of modern capital markets. With this in mind, the Encyclopedia of Financial Models, 3 Volume Set has been created to help a broad spectrum of individuals—ranging from finance professionals to academics and students—understand financial modeling and make use of the various models currently available. Incorporating timely research and in-depth analysis, the Encyclopedia of Financial Models is an informative 3-Volume Set that covers both established and cutting-edge models and discusses their real-world applications. Edited by Frank Fabozzi, this set includes contributions from global financial experts as well as academics with extensive consulting experience in this field. Organized alphabetically by category, this reliable resource consists of three separate volumes and 127 entries—touching on everything from asset pricing and bond valuation models to trading cost models and volatility—and provides readers with a balanced understanding of today's dynamic world of financial modeling. This 3-Volume Set contains coverage of the

fundamentals and advances in financial modeling and provides the mathematical and statistical techniques needed to develop and test financial models Emphasizes both technical and implementation issues, providing researchers, educators, students, and practitioners with the necessary background to deal with issues related to financial modeling Each volume includes a complete table of contents and index for easy access to various parts of the encyclopedia Financial models have become increasingly commonplace, as well as complex. They are essential in a wide range of financial endeavors, and this 3-Volume Set will help put them in perspective.

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