

1. Record Nr.	UNINA9910828038803321
Autore	Miller Michael B (Michael Bernard), <1973->
Titolo	Quantitative financial risk management // Michael B. Miller
Pubbl/distr/stampa	Hoboken, New Jersey : , : Wiley, , [2019]
ISBN	1-119-52226-9 1-119-52223-4
Descrizione fisica	1 online resource (323 pages)
Collana	Wiley finance series
Disciplina	332
Soggetti	Financial risk management
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Overview of financial risk management -- Market risk: standard deviation -- Market risk: value at risk -- Market risk: expected shortfall, extreme value theory, and stress testing -- Market risk: portfolios and correlation -- Market risk: beyond portfolio correlation -- Market risk: risk attribution -- Credit risk -- Liquidity risk -- Bayesian analysis -- Behavioral economics and risk.
Sommario/riassunto	"Our modern economy depends on financial markets. When financial markets work, they allow people to buy homes and save for retirement; they allow companies to provide the goods and services that we enjoy and depend on. When financial markets don't work, companies fail, people lose their homes, lose their savings, and lose their jobs. Yet financial markets continue to grow in size and complexity and the management of financial risk has never been more important. Quantitative Financial Risk Management is designed to teach students and risk professionals about financial risk management with an emphasis on financial models and mathematical techniques. Each chapter provides numerous sample problems and end of chapter questions. The book provides clear examples of how these models are used in practice and encourages readers to think about the limits and appropriate use of financial models"--