

1. Record Nr.	UNINA9910830801203321
Autore	Castagna Antonio
Titolo	Measuring and managing liquidity risk // Antonio Castagna and Francesco Fede
Pubbl/distr/stampa	Chichester, [England] : , : Wiley, , 2013 ©2013
ISBN	1-118-65225-8 1-118-81846-6 1-119-99066-1
Edizione	[1st edition]
Descrizione fisica	xxii, 577 p. : ill
Collana	Wiley finance series
Disciplina	339.53
Soggetti	Liquidity (Economics) Bank liquidity Financial risk Risk management
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	pt. I. Liquidity and banking activity -- pt. II. Tools to manage liquidity risk -- pt. III. Pricing liquidity risk.
Sommario/riassunto	A fully up-to-date, cutting-edge guide to the measurement and management of liquidity risk Written for front and middle office risk management and quantitative practitioners, this book provides the ground-level knowledge, tools, and techniques for effective liquidity risk management. Highly practical, though thoroughly grounded in theory, the book begins with the basics of liquidity risks and, using examples pulled from the recent financial crisis, how they manifest themselves in financial institutions. The book then goes on to look at tools which can be used to measure liquidity risk, discussing risk monitoring and the different models used, notably financial variables models, credit variables models, and behavioural variables models, and then at managing these risks. As well as looking at the tools necessary for effective measurement and management, the book also looks at and discusses current regulation and the implication of new Basel regulations on management procedures and tools. The book is

accompanied by web-based tools, including example spreadsheets to illustrate many of the more complex topics in the book.

---