

1. Record Nr.	UNINA9910965467503321
Autore	Mun Johnathan
Titolo	Modeling risk : applying Monte Carlo simulation, real options analysis, forecasting, and optimization techniques / / Johnathan Mun
Pubbl/distr/stampa	New York, : Wiley, 2010
ISBN	9786613320704 9786612688041 9781283320702 1283320703 9780470620014 0470620013 9781118366332 1118366336 9781282688049 1282688049 9780470619995 0470619996
Edizione	[2nd ed.]
Descrizione fisica	1 online resource (976 p.)
Collana	Wiley finance ; ; 580
Classificazione	31.80
Disciplina	658.15/5
Soggetti	Risk assessment Risk assessment - Mathematical models Risk management Finance - Decision making
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Includes index.
Nota di contenuto	Moving beyond uncertainty -- From risk to riches -- A guide to model-building etiquette -- On the shores of Monaco -- Test driving risk simulator -- Pandora's toolbox -- Extended business cases I : pharmaceutical and biotech negotiations, oil and gas exploration, financial planning with simulation, hospital risk management, risk-based executive compensation valuation, and risk-based schedule planning -- Tomorrow's forecast today -- Using the past to predict the future -- The search for the optimal decision -- Optimization under

uncertainty -- What is so real about real options, and why are they optional? -- The black box made transparent : real options super lattice solver software -- Extended business cases II : real estate, banking, military strategy, automotive aftermarkets, global earth observation systems, employee stock options, oil and gas royalty lease negotiations, real options and IT enterprise risk security, Basel II credit and market risk analysis, and IT information security intrusion risk management -- The warning signs -- Changing a corporate culture.

Sommario/riassunto

An updated guide to risk analysis and modeling. Although risk was once seen as something that was both unpredictable and uncontrollable, the evolution of risk analysis tools and theories has changed the way we look at this important business element. In the Second Edition of *Analyzing and Modeling Risk*, expert Dr. Johnathan Mun provides up-to-date coverage of risk analysis as it is applied within the realms of business risk analysis and offers an intuitive feel of what risk looks like, as well as the different ways of quantifying it. This Second Edition provides professionals in all industries with the tools and knowledge to analyze and model risk in their organizations.
