

1. Record Nr.	UNINA990007219340403321
Titolo	Il rapporto individuale di lavoro : parte generale / a cura di Ugo Riggio e Giuseppe Rosco
Pubbl/distr/stampa	Novara : Edipem, 1976
Descrizione fisica	VIII, 856 p. ; 24 cm
Collana	Il diritto del lavoro nell'elaborazione giurisprudenziale dopo lo statuto dei lavoratori e il nuovo processo del lavoro. Ricerca sistematica diretta da Domenico Napoletano ; 2
Disciplina	344
Locazione	DEC DDRC
Collocazione	DPR 27-49 G-I-5A
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia

2. Record Nr.	UNINA9911019139803321
Autore	Dowd Kevin
Titolo	Measuring market risk / / Kevin Dowd
Pubbl/distr/stampa	Chichester, England ; ; New York, : John Wiley, 2005
ISBN	9786610738724 9781118673485 1118673484 9781280738722 1280738723 9780470016510 0470016515
Edizione	[2nd ed.]
Descrizione fisica	1 online resource (412 p.)
Collana	Wiley finance series
Disciplina	332.632042
Soggetti	Financial futures Risk management
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 indexes.
Nota di contenuto	Measuring Market Risk; Contents; Preface to the Second Edition; Acknowledgements; 1 The Rise of Value at Risk; 1.1 The Emergence of Financial Risk Management; 1.2 Market Risk Measurement; 1.3 Risk Measurement Before VaR; 1.3.1 Gap Analysis; 1.3.2 Duration Analysis; 1.3.3 Scenario Analysis; 1.3.4 Portfolio Theory; 1.3.5 Derivatives Risk Measures; 1.4 Value at Risk; 1.4.1 The Origin and Development of VaR; 1.4.2 Attractions of VaR; 1.4.3 Criticisms of VaR; Appendix: Types of Market Risk; 2 Measures of Financial Risk; 2.1 The Mean-Variance Framework for Measuring Financial Risk 2.2 Value at Risk2.2.1 Basics of VaR; 2.2.2 Determination of the VaR Parameters; 2.2.3 Limitations of VaR as a Risk Measure; 2.3 Coherent Risk Measures; 2.3.1 The Coherence Axioms and their implications; 2.3.2 The Expected Shortfall; 2.3.3 Spectral Risk Measures; 2.3.4 Scenarios as Coherent Risk Measures; 2.4 Conclusions; Appendix 1: Probability Functions; Appendix 2: Regulatory Uses of VaR; 3 Estimating Market Risk Measures: An Introduction and Overview; 3.1 Data; 3.1.1 Profit/Loss Data; 3.1.2 Loss/Profit Data; 3.1.3 Arithmetic Return Data;

3.1.4 Geometric Return Data
 3.2 Estimating Historical Simulation VaR
 3.3 Estimating Parametric VaR;
 3.3.1 Estimating VaR with Normally Distributed Profits/Losses; 3.3.2
 Estimating VaR with Normally Distributed Arithmetic Returns; 3.3.3
 Estimating Lognormal VaR; 3.4 Estimating Coherent Risk Measures;
 3.4.1 Estimating Expected Shortfall; 3.4.2 Estimating Coherent Risk
 Measures; 3.5 Estimating the Standard Errors of risk Measure
 Estimators; 3.5.1 Standard Errors of Quantile Estimators; 3.5.2
 Standard Errors in Estimators of Coherent Risk Measures; 3.6 The Core
 Issues: An Overview; Appendix 1: Preliminary Data Analysis
 Appendix 2: Numerical Integration Methods
 4 Non-Parametric
 Approaches; 4.1 Compiling Historical Simulation Data; 4.2 Estimation
 of Historical Simulation VaR and ES; 4.2.1 Basic Historical Simulation;
 4.2.2 Bootstrapped Historical Simulation; 4.2.3 Historical Simulation
 using Non-Parametric Density Estimation; 4.2.4 Estimating Curves and
 Surfaces for VAR and ES; 4.3 Estimating Confidence Intervals for
 Historical Simulation VaR and ES; 4.3.1 An Order-Statistics Approach to
 the Estimation of Confidence Intervals for HS VaR and ES
 4.3.2 A Bootstrap Approach to the Estimation of Confidence Intervals
 for HS VaR and ES
 4.4 Weighted Historical Simulation; 4.4.1 Age-
 Weighted Historical Simulation; 4.4.2 Volatility-Weighted Historical
 Simulation; 4.4.3 Correlation-Weighted Historical Simulation; 4.4.4
 Filtered Historical Simulation; 4.5 Advantages and Disadvantages of
 Non-Parametric Methods; 4.5.1 Advantages; 4.5.2 Disadvantages; 4.6
 Conclusions; Appendix 1: Estimating Risk Measures with Order
 Statistics; Appendix 2: The Bootstrap; Appendix 3: Non-Parametric
 Density Estimation
 Appendix 4: Principal Components Analysis and Factor Analysis

Sommario/riassunto

Fully revised and restructured, Measuring Market Risk, Second Edition includes a new chapter on options risk management, as well as substantial new information on parametric risk, non-parametric measurements and liquidity risks, more practical information to help with specific calculations, and new examples including Q&A's and case studies.
