

The XVA of Financial Derivatives: CVA, DVA and FVA Explained (Hardback)

By Dongsheng Lu

Palgrave MacMillan, United Kingdom, 2015. Hardback. Condition: New. 1st ed. 2015. Language: English . Brand New Book. This latest addition to the Financial Engineering Explained series focuses on the new standards for derivatives valuation, namely, pricing and risk management taking into account counterparty risk, and the XVA s Credit, Funding and Debt value adjustments.



READ ONLINE [7.04 MB]



Reviews

These kinds of ebook is the ideal book readily available. Better then never, though i am quite late in start reading this one. You may like the way the blogger publish this ebook.

-- Miss Pat O'Keefe Sr.

This publication is definitely not effortless to get going on looking at but really exciting to read through. It really is rally intriguing through looking at time period. Its been written in an remarkably straightforward way which is just soon after i finished reading through this book where basically altered me, change the way i think.

-- Erna Langosh