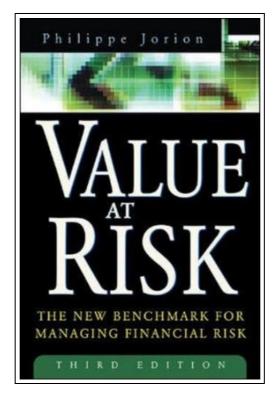
Value at Risk, 3rd Ed.: The New Benchmark for Managing Financial Risk (Hardback)



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Reviews

A fresh eBook with a brand new standpoint. It can be rally exciting throgh looking at period of time. I am delighted to inform you that this is the greatest book i have read through during my individual existence and may be he very best publication for ever. (Era Thompson)

VALUE AT RISK, 3RD ED.: THE NEW BENCHMARK FOR MANAGING FINANCIAL RISK (HARDBACK)



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McGraw-Hill Education - Europe, United States, 2006. Hardback. Condition: New. 3rd edition. Language: English . Brand New Book. Since its original publication, Value at Risk has become the industry standard in risk management. Now in its Third Edition, this international bestseller addresses the fundamental changes in the field that have occurred across the globe in recent years. Philippe Jorion provides the most current information needed to understand and implement VAR-as well as manage newer dimensions of financial risk. Featured updates include: An increased emphasis on operational risk Using VAR for integrated risk management and to measure economic capital Applications of VAR to risk budgeting in investment management Discussion of new risk-management techniques, including extreme value theory, principal components, and copulas Extensive coverage of the recently finalized Basel II capital adequacy rules for commercial banks, integrated throughout the book A major new feature of the Third Edition is the addition of short questions and exercises at the end of each chapter, making it even easier to check progress. Detailed answers are posted on the companion web site The web site contains other materials, including additional questions that course instructors can assign to their students. Jorion leaves no stone unturned, addressing the building blocks of VAR from computing and backtesting models to forecasting risk and correlations. He outlines the use of VAR to measure and control risk for trading, for investment management, and for enterprise-wide risk management. He also points out key pitfalls to watch out for in risk-management systems. The value-at-risk approach continues to improve worldwide standards for managing numerous types of risk. Now more than ever, professionals can depend on Value at Risk for comprehensive, authoritative counsel on VAR, its application, and its results-and to keep ahead of the curve.



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