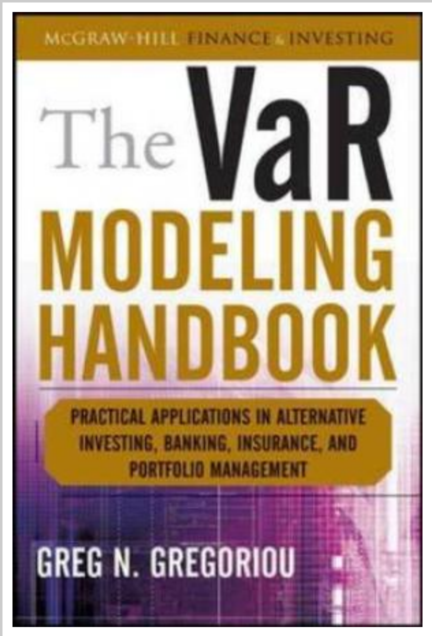

The VaR Modeling Handbook

By Greg N. Gregoriou

Hardback. Book Condition: New. Not Signed; Value-at-Risk (VaR) is a powerful toolfor assessing market risk in real time-a critical insight when making trading andhedging decisions. The VaR Modeling Handbookis the most complete, up-to-date reference onthe subject for today's savvy investors, traders,portfolio managers, and other asset and riskmanagers. Unlike market risk metrics such as the Greeks,or beta, which are applicable to only certainasset categories and sources of market risk,VaR is applicable to all liquid assets, makingit a reliable indicator of total market risk. Forthis reason, among many others, VaR has becomethe dominant method for estimatingprecisely how much money is at risk each dayin the financial markets. The VaR Modeling Handbook is a profoundvolume that delivers practical informationon measuring and modeling risk specificallyfocused on alternative investments, banking,and the insurance sector. The perfect primerto The VaR Implementation Handbook (McGraw-Hill), this foundational resource features The experience of 40 internationallyrecognized experts Useful perspectives from a widerange of practitioners, researchers,and academics Coverage on applying VaR to hedgefund strategies, microcredit loanportfolios, and economic capitalmanagement approaches for insurancecompanies Each illuminating chapter in The VaR ModelingHandbook presents a specific topic, completewith an abstract and conclusion for quick reference, as well as numerous illustrations thatexemplify covered material. Practitioners cangain in-depth,...

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