

<<金融风险管理>>

图书基本信息

书名：<<金融风险管理>>

13位ISBN编号：9780471219774

10位ISBN编号：0471219770

出版时间：2003-12

出版时间：John Wiley & Sons Inc

作者：Allen, Steve L.

页数：393

版权说明：本站所提供下载的PDF图书仅提供预览和简介，请支持正版图书。

更多资源请访问：<http://www.tushu007.com>

内容概要

An insider's view of financial risk management This complete guide covers the strategies, principles, and measurement techniques necessary to measure and manage financial risk. With a focus on management perspective, this book explores real-world issues such as model validation, risk measurement, valuation methodologies, and much more. Self-contained Excel spreadsheets are included on the companion CD-ROM. Steve Allen (New York, NY) is Managing Director of Market Risk Management at J.P. Morgan Chase. He has been a key architect of Chase's Value-at-Risk and Stress Testing systems. Allen also serves as Co-Chairman of the Market and Credit Risk Committee of the Bond Market Association and is coauthor of Valuing Fixed Income Investments and Derivative Securities.

书籍目录

ForewordPrefaceAcknowledgmentsCHAPTER 1 Introduction 1.1 The Contents of This Book 1.2 The Use of Mathematics in This Book 1.3 OverviewCHAPTER 2 Institutional Background 2.1 Moral Hazard—Insiders and Outsiders 2.2 Ponzi Schemes 2.3 Adverse Selection 2.4 The Winner ' s Curse 2.5 Market Making versus Position TakingCHAPTER 3 Operational Risk 3.1 Operations Risk 3.2 Legal Risk 3.3 Reputational Risk 3.4 Accounting Risk 3.5 Funding Liquidity Risk 3.6 Enterprise Risk 3.7 The Identification of Risks 3.8 Operational Risk CapitalCHAPTER 4 Financial Disasters 4.1 Disasters Due to Misleading Reporting 4.2 Disasters Due to Large Market Moves 4.3 Disasters Due to Conduct of Customer BusinessCHAPTER 5 Managing Market Risk 5.1 Risk Measurement 5.2 Risk ControlCHAPTER 6 Model Risk 6.1 The Role of Models in Man aging Risk 6.2 Model Control 6.3 Mark to Market vs Mark to ModelCHAPTER 7 Managing Spot RiskCHAPTER 8 Managing Forward RiskCHAPTER 9 Managing Vanilla Options RiskCHAPTER 10 Managing Exotic Options RiskCHAPTER 11 Var and Stress Testing CHAPTER 12 Credit BiskAppendix: Spreadsheet CalculatorsBibliographyAbout the CD-ROMIndex

版权说明

本站所提供下载的PDF图书仅提供预览和简介，请支持正版图书。

更多资源请访问:<http://www.tushu007.com>