



Measuring Market Risk with Value at Risk (Wiley Series in Financial Engineering)

Pietro Penza, Vipul K. Bansal

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"This book, "Measuring Market Risk with Value at Risk" by Vipul Bansal and Pietro Penza, has three advantages over earlier works on the subject. First, it takes a decidedly global approach - an essential ingredient for any comprehensive work on market risk. Second, it ties the scientifically grounded, yet intuitively appealing, VaR measure to earlier, more idiosyncratic measures of market risk that are used in specific market environs (e.g., duration in fixed income). Finally, it encompasses all of the accepted approaches to calculating a VaR measure and presents them in a clearly explained fashion with supporting illustrations and completely worked-out examples." - from the Foreword by John F. Marshall, PhD, Principal, Marshall, Tucker & Associates, LLC. "Measuring Market Risk with Value at Risk" offers a much-needed intellectual bridge, a translation from the esoteric realm of mathematical finance to the domain of financial managers who seek guidance in applying developments from this important field of research as well as that of MBA-level graduate instruction. I believe the authors have done a commendable job of providing a carefully crafted, highly readable, and most useful work, and intend to recommend it to all those involved in business risk management applications." - Anthony F. Herbst, PhD, Professor of Finance and C.R. and D.S. Carter Chair, The University of Texas, El Paso and Founding editor of "The Journal of Financial Engineering" (1991-1998). "Finally there's a book that strikes a balance between rigor and application in the area of risk management in the banking industry. This innovative book is a must for both novices and professionals alike." - Robert P. Yuyuenyongwatana, PhD, Associate Professor of Finance, Cameron University. ""Measuring Market Risk with Value at Risk" is one of the most complete discussions of this emerging topic in finance that I have seen. The authors develop a logical and rigorous framework for using VaR models, providing both historical references and analytical applications." - Kevin Wynne, PhD, Associate Professor of Finance, Lubin School of Business, Pace University.

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Spent a free time for you to be fun activity to do! A lot of people spent their spare time with their family, or their very own friends. Usually they performing activity like watching television, about to beach, or picnic inside the park. They actually doing ditto every week. Do you feel it? Will you something different to fill your own free time/ holiday? Could be reading a book could be option to fill your totally free time/ holiday. The first thing you ask may be what kinds of e-book that you should read. If you want to try out look for book, may be the reserve untitled Measuring Market Risk with Value at Risk (Wiley Series in Financial Engineering) can be fine book to read. May be it can be best activity to you.

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