


[DOWNLOAD](#)


Risk Management and Simulation

By Aparna Gupta

CRC Press. Hardcover. Book Condition: New. Hardcover. 523 pages. Dimensions: 9.4in. x 6.4in. x 1.3in. The challenges of the current financial environment have revealed the need for a new generation of professionals who combine training in traditional finance disciplines with an understanding of sophisticated quantitative and analytical tools. Risk Management and Simulation shows how simulation modeling and analysis can help you solve risk management problems related to market, credit, operational, business, and strategic risk. Simulation models and methodologies offer an effective way to address many of these problems and are easy for finance professionals to understand and use. Drawing on the authors extensive teaching experience, this accessible book walks you through the concepts, models, and computational techniques. How Simulation Models Can Help You Manage Risk More Effectively Organized into four parts, the book begins with the concepts and framework for risk management. It then introduces the modeling and computational techniques for solving risk management problems, from model development, verification, and validation to designing simulation experiments and conducting appropriate output analysis. The third part of the book delves into specific issues of risk management in a range of risk types. These include market risk, equity risk, interest rate risk, commodity risk, currency...



READ ONLINE
[4.7 MB]

Reviews

Absolutely essential study pdf. It is written in basic words and phrases rather than hard to understand. I am just happy to tell you that this is basically the finest pdf I actually have studied during my personal lifestyle and can be the very best publication for actually.

-- **Shyanne Senger**

Comprehensive information! It's this sort of great go through. It really is really interesting through studying time. I am just quickly can get a satisfaction of looking at a created pdf.

-- **Alexandra Weissnat**