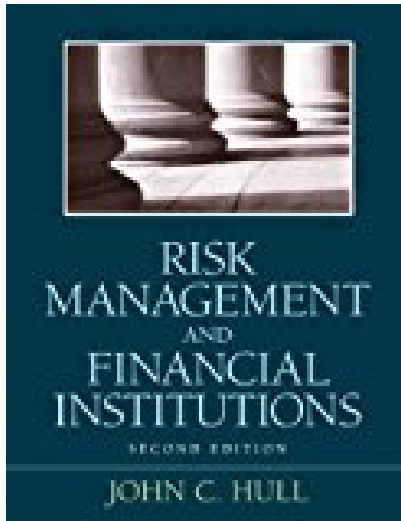


Risk Management and Financial Institutions 2nd Edition



BOOK DETAILS

- Author : John C. Hull
- Pages : 576 Pages
- Publisher : Prentice Hall
- Language : English
- ISBN : 0136102956



BOOK SYNOPSIS

Hull's Risk Management and Financial Institutions, 2/e explains risk management theory in a "this is how you do it" manner, encouraging practical application in today's world. Thoroughly updated, the Second Edition incorporates new information regarding Stress Testing, liquidity risks, ABSs, CDOs, and the credit crunch of 2007. KEY TOPICS: Introduction; Banks; Insurance; Mutual Funds and Hedge Funds; Financial Instruments; How Traders Manage Their Exposures; Interest Rate Risk; Value at Risk; Volatility; Correlation and Copulas; Regulation, Basel II, and Solvency II; Market Risk VaR: Historical Simulation Approach; Market Risk VaR: Model-Building Approach; Credit Risk: Estimating Default Probabilities; Credit Risk Losses and Credit VaR; ABSs, CDOs, and the Credit Crunch of 2007; Scenario Analysis and Stress Testing; Operational Risk; Liquidity Risk; Model Risk; Economic Capital and RAROC; Risk Management Mistakes to avoid; Compounding Frequencies and Interest Rates; Zero Rates, Forward Rates, and Zero-Coupon Yield Curves; Valuing Forward and Futures Contracts; Valuing Swaps; Valuing European Options; Valuing American Options; Taylor Series Expansions; Eigenvectors and Eigenvalues; Principal Components Analysis; Manipulation of Credit Transition Matrices. A useful reference for financial professionals.

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