

Bank Valuation and Value-Based Management

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Bank Valuation & Value-Based Management provides bankers, bank regulators, auditors, and risk managers with foundational concepts and practical tools for effectively managing a bank. An expert in asset and liability management, European financial markets, and banking theory, Jean Dermine provides rigorous foundations to discuss asset and liability management at a global level, with an integrated focus on an institution's banking book. He covers bank valuation, fund transfer pricing, deposit and loan pricing, risk management, and performance measurement, and addresses two high-profile issues for banks worldwide: portfolio credit risk and liquidity risk. This thorough and innovative guide presents insightful coverage on the hazards of measuring portfolio credit risk, the impact of liquidity risk on fund transfer pricing, and the practice of performance measurement in the banking industry. Numerous real-world examples from the U.S. subprime crisis help illustrate the nature and dynamics of these issues. Inside, you will find a framework for discussing such managerial issues as: Bank valuation Fund transfer pricing Deposit pricing Capital management Loan pricing and provisioning Securitization Measurement of interest rate risk Performance measurement At the same time that it helps readers develop an intuitive sense for asset-liability management, this practical book follows through with rigorous mathematical formulas and examples from the international banking community. In addition, exercises are incorporated throughout the text to facilitate discussions of how theoretical concepts can be applied to real-world problems. This authoritative guide to bank management also features an exclusive companion Web site, www.mhprofessional.com/bankvaluation, which includes additional chapters and exercise solutions that serve as key supplements to the core text. Creating value in banking depends on a rock-solid understanding of what drives value and the right valuation model to help make the tough decisions that will enhance shareholder value. Bank Valuation & Value-Based Management is your one-stop reference for each of these critical issues.

作者介绍:

目录: Introduction

1 Discounting, Present Value, and Yield Curve

2 Coupon-bond Rate, zero-coupon bond Rate, Forward rates, and Shape of Yield Curve

3 Statistics

4 The Economics of Banking

5 The Valuation of Banks

6 The Valuation of Banks

7 Determinants of Franchise Value

8 Valuation of Fee-based Activities

9 Value Centers Performance Metrics

10 Fund Transfer Pricing (FTP)

11 Deposit Pricing

12 Capital Regulation, Economic Capital Allocation, and Loan Pricing

13 Capital Regulation

14 Loss-Given-Default and Provisions on Non-Performing Loans

15 Loan Pricing II, Loan-Loss Provisioning on Performing Loans and Estimation of Probabilities of Default

16 Securitization: Asset-backed Securities (ABS), Collateralized Debt Obligations (CDOs), and Structured Investment Vehicles (SIVs)

17 Risk Management in Banking

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