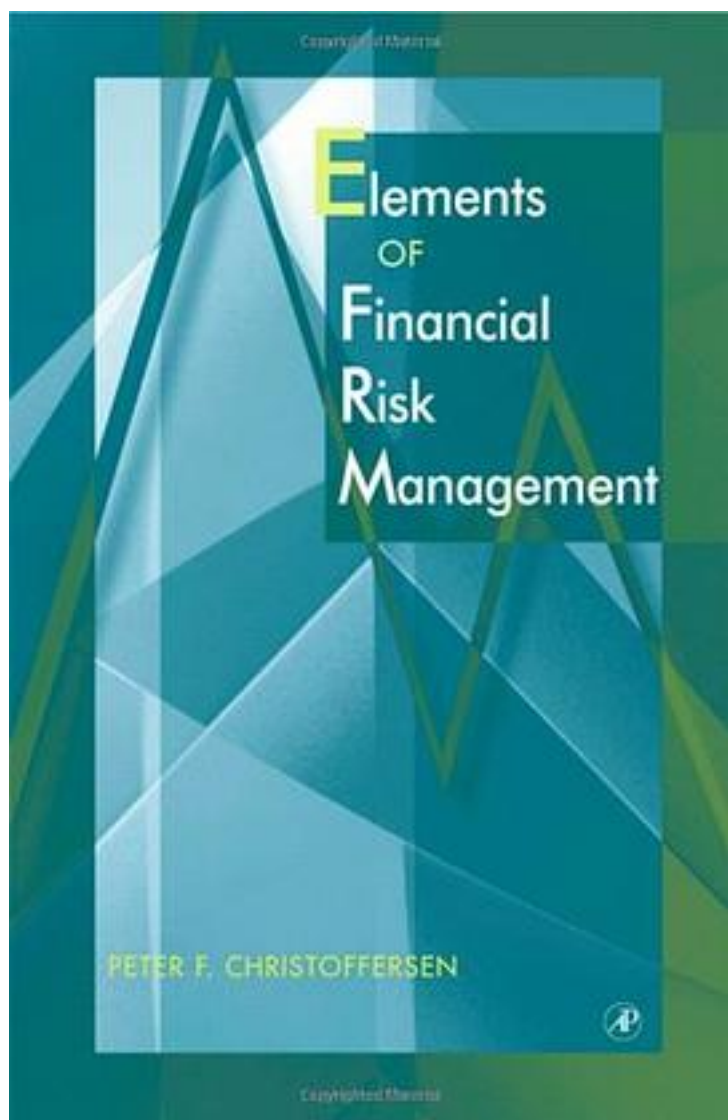


Elements of Financial Risk Management



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The Second Edition of this best-selling book expands its advanced approach to financial risk models by covering market, credit, and integrated risk. With new data that cover the recent financial crisis, it combines Excel-based empirical exercises at the end of each chapter with online exercises so readers can use their own data. Its unified GARCH modeling approach, empirically sophisticated and relevant yet easy to implement, sets this book apart from others. Four new chapters and updated end-of-chapter questions and exercises, as well as Excel-solutions manual and PowerPoint slides, support its step-by-step approach to choosing tools and solving problems. Examines market risk, credit risk, and operational risk Provides exceptional coverage of GARCH models Features online Excel-based empirical exercises

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标签

Textbook

risk

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评论

北欧人的MRM的确很hardcore

好书！！！！偶然发现这本书的中文版，立马就网上下单。到手之后花了差不多三个礼拜过了一遍。译者显然不是统计科班出身有些专有名词翻译的很怪异，此外还有很多错

误。总之，这本书不适合作为新手的入门读物。

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