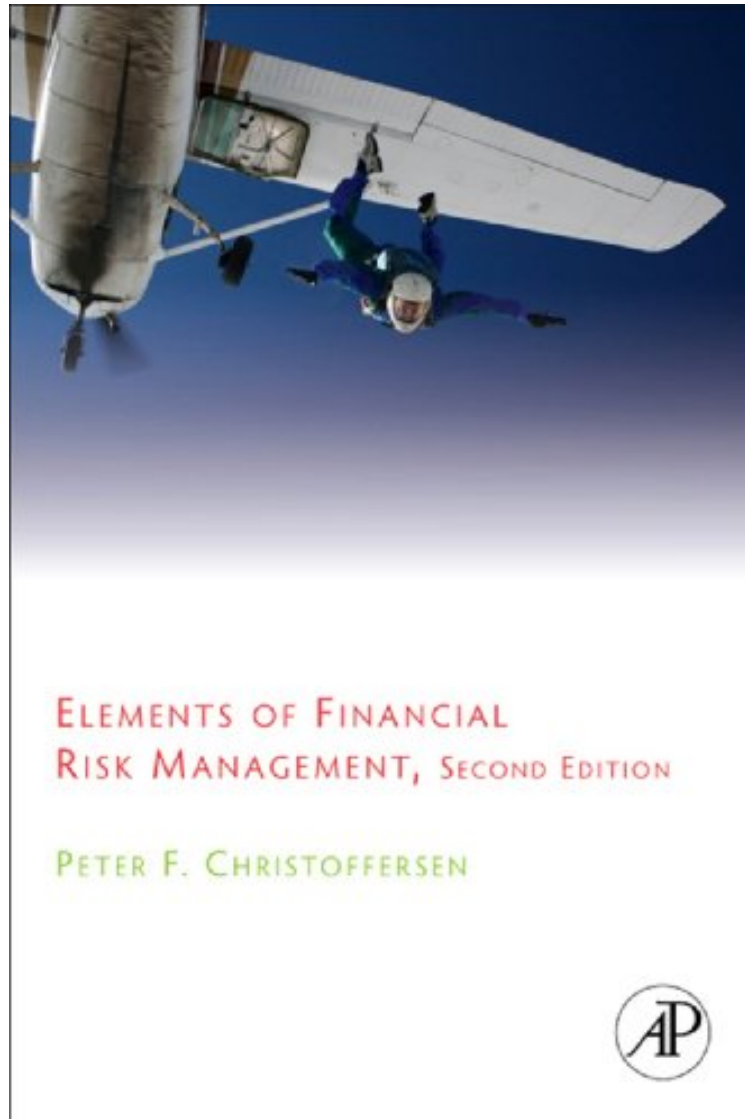


(Download) Elements of Financial Risk Management

## Elements of Financial Risk Management

*Peter Christoffersen*

*audiobook / \*ebooks / Download PDF / ePub / DOC*



 Download

 Read Online

#1543543 in eBooks 2011-11-10 2011-11-10 File Name: B006FG1HXW | File size: 52.Mb

**Peter Christoffersen : Elements of Financial Risk Management** before purchasing it in order to gauge whether or not it would be worth my time, and all praised Elements of Financial Risk Management:

0 of 0 people found the following review helpful. Best Book on the SubjectBy tmb2118Excellent treatment of market risk. Clearly written and easy to follow along, including the exercises.0 of 3 people found the following review helpful. It's OKBy ZheThis book is required by my professor. It look good, and the structure is clear. However, the fomulas which should be expressed in a simple way is a little difficult for us to make sense.0 of 7 people found the following review helpful. excellentBy kzhangit is the same as the dealer described. I am very happy to buy this. I will often go to this shop to buy things.

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. Five new chapters and updated end-of-chapter questions and exercises, as well as Excel-solutions manual, 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

"Elements of Financial Risk Management focuses on implementation, especially recent techniques which facilitate bridging the gap between standard textbooks on risk and real-life risk management systems. This book will appeal to practitioners in the financial services and investment industries, as well as graduate students and advanced undergraduates who want exposure to these techniques." --Zentralblatt Math 2012-1235.91001 "With expanded treatment of derivatives, credit risk and operational risk, Christoffersen's 2e clearly emerges as the only serious choice for modern masters-level risk measurement and management. It is unique in having no real competition at any level; every master's student should be trained using it, yet simultaneously, every graduate student and professor will want to read it for his/her own edification." --Francis X. Diebold, University of Pennsylvania "Christoffersen offers a timely and very readable introduction to modern risk management techniques. The book strikes an excellent balance between mathematical rigor and intuition. It has been thoroughly updated relative to the first version published almost a decade ago to reflect all of the most important new developments in the area, including new chapters on the analysis of high-frequency intraday data, copulas, and credit risk management among others. This is a winner, destined to emerge as one of the key references in the area." --Tim Bollerslev, Duke University "Concise yet comprehensive, this pearl of a book captures the essence of modern management of market risk in a truly unique manner. It mixes rigor, intuition, and practical applications without overwhelming the reader. It is greatly recommended to the uninitiated reader as a place to learn and for the experienced scholar looking for a quick review. An unparalleled accomplishment within the field!" --Torben G. Andersen, Northwestern University

From the Back Cover  
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. About the Author Peter Christoffersen is the TMX Chair in Capital Markets and a Fellow of the Bank of Canada. He publishes in empirical asset pricing and financial econometrics and is the author of Elements of Financial Risk Management. He serves as an Associate Editor of the Journal of Derivatives. Peter has won research awards from AIMA Canada and the Q-Group. He previously taught at McGill University and worked at the IMF.