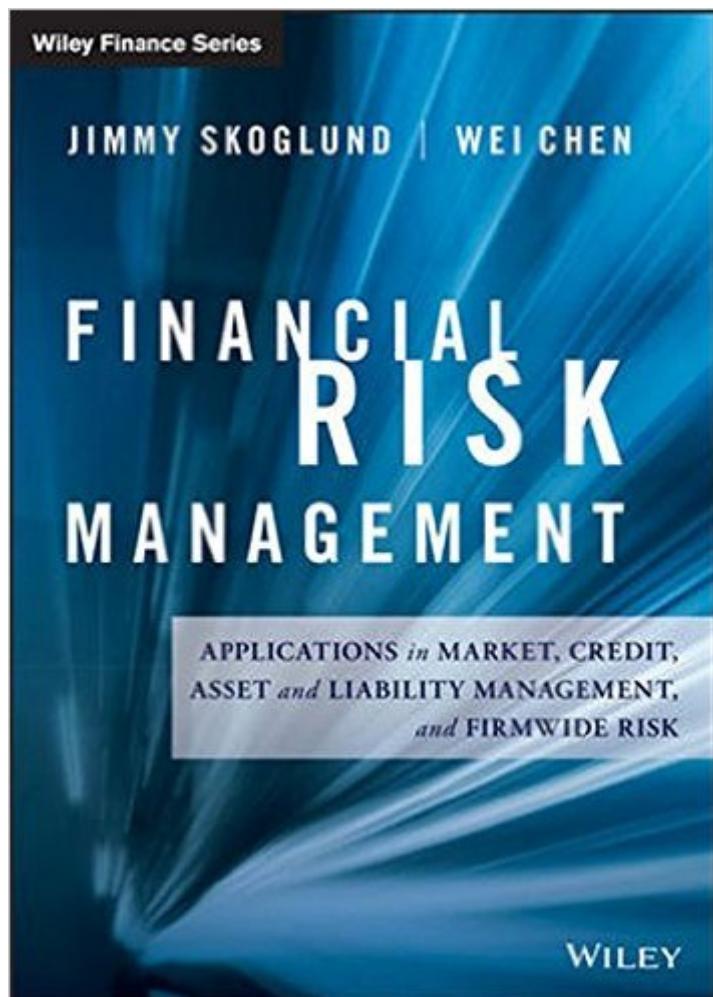


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# Financial Risk Management: Applications In Market, Credit, Asset And Liability Management And Firmwide Risk (Wiley Finance)



## Synopsis

A global banking risk management guide geared toward the practitioner Financial Risk Management presents an in-depth look at banking risk on a global scale, including comprehensive examination of the U.S. Comprehensive Capital Analysis and Review, and the European Banking Authority stress tests. Written by the leaders of global banking risk products and management at SAS, this book provides the most up-to-date information and expert insight into real risk management. The discussion begins with an overview of methods for computing and managing a variety of risk, then moves into a review of the economic foundation of modern risk management and the growing importance of model risk management. Market risk, portfolio credit risk, counterparty credit risk, liquidity risk, profitability analysis, stress testing, and others are dissected and examined, arming you with the strategies you need to construct a robust risk management system. The book takes readers through a journey from basic market risk analysis to major recent advances in all financial risk disciplines seen in the banking industry. The quantitative methodologies are developed with ample business case discussions and examples illustrating how they are used in practice. Chapters devoted to firmwide risk and stress testing cross reference the different methodologies developed for the specific risk areas and explain how they work together at firmwide level. Since risk regulations have driven a lot of the recent practices, the book also relates to the current global regulations in the financial risk areas. Risk management is one of the fastest growing segments of the banking industry, fueled by banks' fundamental intermediary role in the global economy and the industry's profit-driven increase in risk-seeking behavior. This book is the product of the authors' experience in developing and implementing risk analytics in banks around the globe, giving you a comprehensive, quantitative-oriented risk management guide specifically for the practitioner.

Compute and manage market, credit, asset, and liability risk Perform macroeconomic stress testing and act on the results Get up to date on regulatory practices and model risk management Examine the structure and construction of financial risk systems Delve into funds transfer pricing, profitability analysis, and more Quantitative capability is increasing with lightning speed, both methodologically and technologically. Risk professionals must keep pace with the changes, and exploit every tool at their disposal. Financial Risk Management is the practitioner's guide to anticipating, mitigating, and preventing risk in the modern banking industry.

## Book Information

Series: Wiley Finance

Hardcover: 576 pages

Publisher: Wiley; 1 edition (October 12, 2015)

Language: English

ISBN-10: 1119135516

ISBN-13: 978-1119135517

Product Dimensions: 7.5 x 1.8 x 10.3 inches

Shipping Weight: 2.6 pounds (View shipping rates and policies)

Average Customer Review: 5.0 out of 5 starsÂ  See all reviewsÂ  (1 customer review)

Best Sellers Rank: #1,224,481 in Books (See Top 100 in Books) #103 inÂ  Books > Business & Money > Finance > Financial Risk Management #1666 inÂ  Books > Business & Money > Finance > Corporate Finance #8183 inÂ  Books > Textbooks > Business & Finance > Economics

## Customer Reviews

This book covers a wide range of topics, including different risk sources and modern risk management approaches. As a graduate student majoring in applied mathematics with a focus of risk management, what I am looking for is a handbook that has clear mathematical expressions as well as good interpretations of how those risk issues arose. This book can serve both of my purposes. At the beginning of each chapter, the authors present a good background review by telling stories about what happened in the history. They incorporate their views which help you understand what caused the troubles in the past and why practitioners and regulators are paying more attention to some specific risk issues. This is one thing I eagerly want to know because I need to know if I have an appetite for that topic and should spend more time on it. Instead of showing lengthy documentations of the regulations, the authors use some simple examples that are easy to understand but still mathematically precise. With those examples, not only can I get a better view of the whole picture but also each single detail. If you also need a floating bar, like I do, trying to understand some regulations not written in a plain language, this book for sure will help you out there. In the case of mathematical modelling, one thing I definitely want to avoid is something mathematically correct but practically useless. This book provides good guidance on that. It answers questions like the followings. What is the convention in the industry? Why people prefer one model to another? What is the proper use case for a model? What kind of improvements can people still make?

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