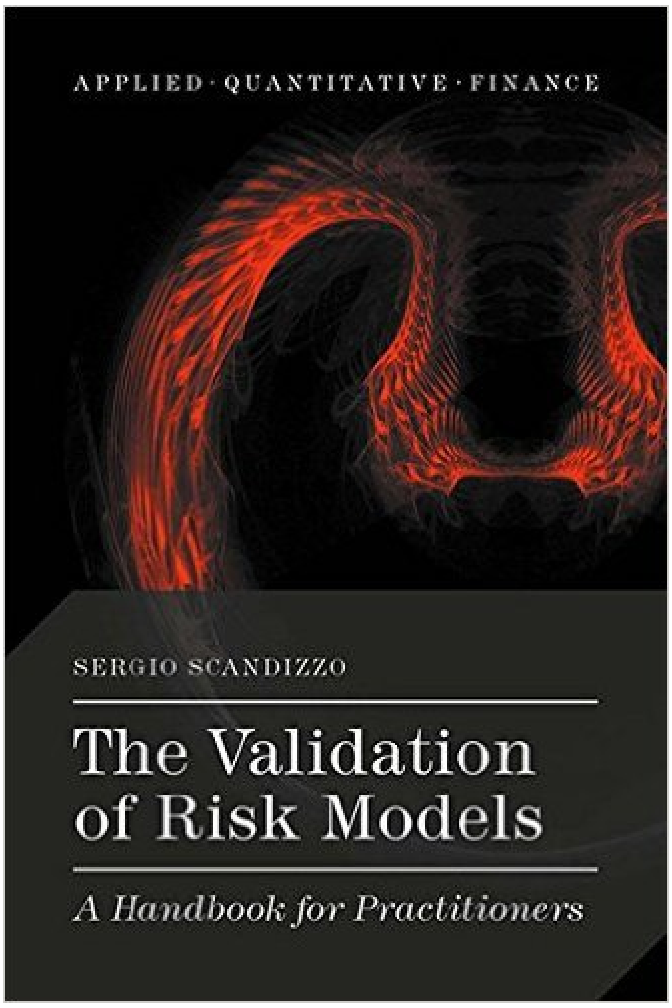
The Validation Of Risk Models: A Handbook For Practitioners (Applied Quantitative Finance)



Synopsis

This book is a one-stop-shop reference for risk management practitioners involved in the validation of risk models. It is a comprehensive manual about the tools, techniques and processes to be followed, focused on all the models that are relevant in the capital requirements and supervisory review of large international banks.

Book Information

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