



Advanced Financial Risk Management: Tools and Techniques for Integrated Credit Risk and Interest Rate Risk Management

Donald R. Van Deventer, Kenji Imai, Mark Mesler

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Practical tools and advice for managing financial risk, updated for a post-crisis world

Advanced Financial Risk Management bridges the gap between the idealized assumptions used for risk valuation and the realities that must be reflected in management actions. It explains, in detailed yet easy-to-understand terms, the analytics of these issues from A to Z, and lays out a comprehensive strategy for risk management measurement, objectives, and hedging techniques that apply to all types of institutions. Written by experienced risk managers, the book covers everything from the basics of present value, forward rates, and interest rate compounding to the wide variety of alternative term structure models.

Revised and updated with lessons from the 2007-2010 financial crisis, *Advanced Financial Risk Management* outlines a framework for fully integrated risk management. Credit risk, market risk, asset and liability management, and performance measurement have historically been thought of as separate disciplines, but recent developments in financial theory and computer science now allow these views of risk to be analyzed on a more integrated basis. The book presents a performance measurement approach that goes far beyond traditional capital allocation techniques to measure risk-adjusted shareholder value creation, and supplements this strategic view of integrated risk with step-by-step tools and techniques for constructing a risk management system that achieves these objectives.

- Practical tools for managing risk in the financial world
- Updated to include the most recent events that have influenced risk management
- Topics covered include the basics of present value, forward rates, and interest rate compounding; American vs. European fixed income options; default probability models; prepayment models; mortality models; and alternatives to the Vasicek model

Comprehensive and in-depth, *Advanced Financial Risk Management* is an essential resource for anyone working in the financial field.

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