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The Fundamentals of Risk Measurement (Hardback)

By Christopher Marrison

McGraw-Hill Education - Europe, United States, 2002.

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English . Brand New Book ***** Print on Demand *****.

TABLE OF CONTENTS Chapter 1: The Basics of Risk Management This

chapter introduces how banks work. It describes how they

make money, how they often lose money, and how they try to

manage their losses. It includes thirteen short case studies

showing how banks have lost money. Chapter 2: Risk

Measurement at the Corporate Level: Economic Capital and

RAROC Chapter Two discusses the meaning of capital and how

the risks that a bank faces are related to the amount of capital

that the bank should hold. It then describes the two

fundamental building blocks of integrated risk measurement:

Economic Capital and Risk Adjusted Return on Capital (RAROC).

Chapter 3: Review of Statistics Chapter Three is useful for those

readers who do not have a recent working knowledge of

statistics. It reviews the statistical relationships that are

commonly used in risk measurement and provides reference

material for the rest of the book. Examples are provided using

financial loss data. MARKET RISK SECTION Chapter 4:

Background on Traded Instruments This chapter gives an

overview of the main types of traded instruments:...



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