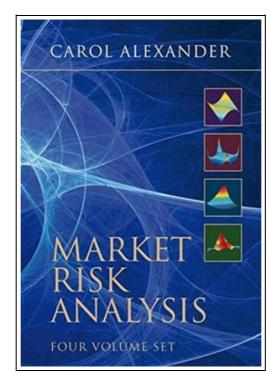
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John Wiley and Sons Ltd, United Kingdom, 2009. Hardback. Book Condition: New. 1. Auflage. 260 x 178 mm. Language: English. Brand New Book. Market Risk Analysis is the most comprehensive, rigorous and detailed resource available on market risk analysis. Written as a series of four interlinked volumes each title is self-contained, although numerous cross-references to other volumes enable readers to obtain further background knowledge and information about financial applications. Volume I: Quantitative Methods in Finance covers the essential mathematical and financial background for subsequent volumes. Although many readers will already be familiar with this material, few competing texts contain such a complete and pedagogical exposition of all the basic quantitative concepts required for market risk analysis. There are six comprehensive chapters covering all the calculus, linear algebra, probability and statistics, numerical methods and portfolio mathematics that are necessary for market risk analysis. This is an ideal background text for a Masters course in finance. Volume II: Practical Financial Econometrics provides a detailed understanding of financial econometrics, with applications to asset pricing and fund management as well as to market risk analysis. It covers equity factor models, including a detailed analysis of the Barra model and tracking error, principal component analysis, volatility and correlation, GARCH, cointegration, copulas, Markov switching, quantile regression, discrete choice models, non-linear regression, forecasting and model evaluation. Volume III: Pricing, Hedging and Trading Financial Instruments has five very long chapters on the pricing, hedging and trading of bonds and swaps, futures and forwards, options and volatility as well detailed descriptions of mapping portfolios of these financial instruments to their risk factors. There are numerous examples, all coded in interactive Excel spreadsheets, including many pricing formulae for exotic options but excluding the calibration of s



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