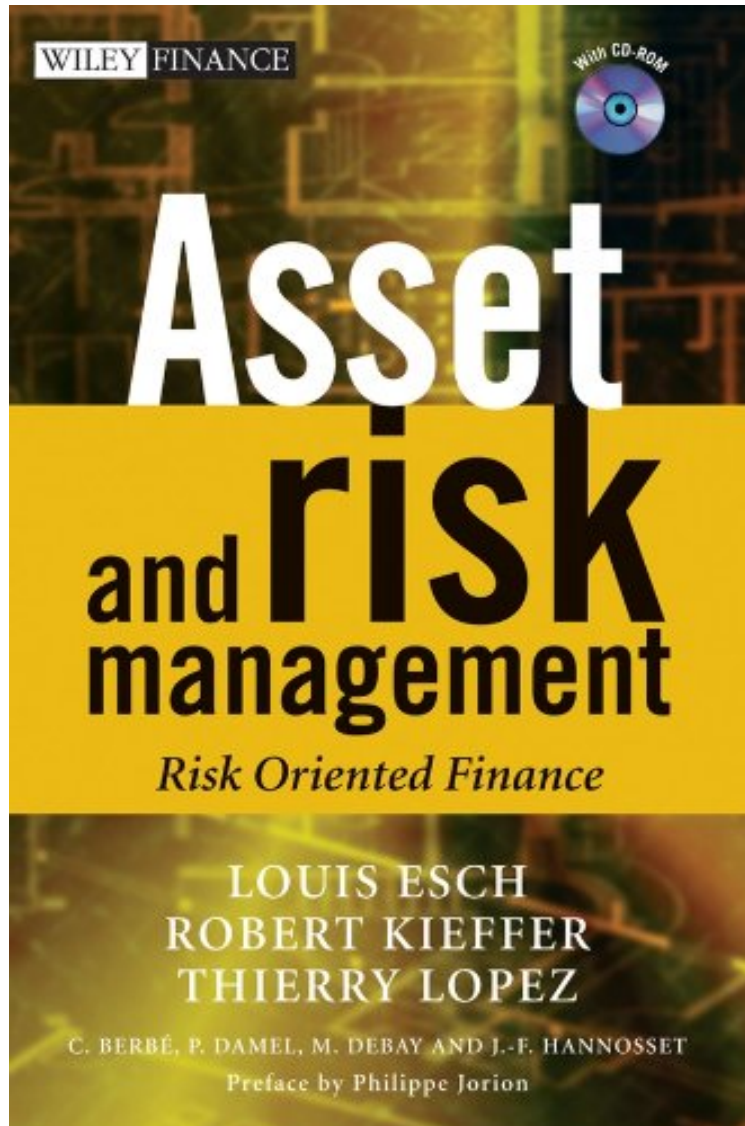


[Mobile book] Asset and Risk Management: Risk Oriented Finance (The Wiley Finance Series)

Asset and Risk Management: Risk Oriented Finance (The Wiley Finance Series)

Louis Esch, Robert Kieffer, Thierry Lopez
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Louis Esch, Robert Kieffer, Thierry Lopez : Asset and Risk Management: Risk Oriented Finance (The Wiley Finance Series) before purchasing it in order to gage whether or not it would be worth my time, and all praised Asset and Risk Management: Risk Oriented Finance (The Wiley Finance Series):

The aim of this book is to study three essential components of modern finance ndash; Risk Management, Asset

Management and Asset and Liability Management, as well as the links that bind them together. It is divided into five parts: Part I sets out the financial and regulatory contexts that explain the rapid development of these three areas during the last few years and shows the ways in which the Risk Management function has developed recently in financial institutions. Part II is dedicated to the underlying theories of Asset Management and deals in depth with evaluation of financial assets and with theories relating to equities, bonds and options. Part III deals with a central theory of Risk Management, the general theory of Value at Risk or VaR, its estimation techniques and the setting up of the methodology. Part IV is the point at which Asset Management and Risk Management meet. It deals with Portfolio Risk Management (the application of risk management methods to private asset management), with an adaptation of Sharpe's simple index method and the EGP method to suit VaR and application of the APT method to investment funds in terms of behavioural analysis. Part V is the point at which Risk Management and Asset and Liability Management (ALM) meet, and touches on techniques for measuring structural risks within the on and off balance sheet. The book is aimed both at financial professionals and at students whose studies contain a financial aspect. "Esch, Kieffer and Lopez have provided us with a comprehensive and well written treatise on risk. This is a must read, must keep volume for all those who need or aspire to a professional understanding of risk and its management." — Harry M Markowitz, San Diego, USA

From the Inside Flap This book provides a very useful teaching tool suitable for use by both undergraduates and post-graduates, who have chosen to include a financial element in their studies. There are many numbered illustrations and a CD-Rom for practical application. The work is also aimed at professionals working in the market (private or business fund managers or pension managers, market operators and business managers), risk managers and asset and liability managers, auditors and people working generally in the field of risk management. From the Back Cover The aim of this book is to study three essential components of modern finance — Risk Management, Asset Management and Asset and Liability Management, as well as the links that bind them together. It is divided into five parts: Part I sets out the financial and regulatory contexts that explain the rapid development of these three areas during the last few years and shows the ways in which the Risk Management function has developed recently in financial institutions. Part II is dedicated to the underlying theories of Asset Management and deals in depth with evaluation of financial assets and with theories relating to equities, bonds and options. Part III deals with a central theory of Risk Management, the general theory of Value at Risk or VaR, its estimation techniques and the setting up of the methodology. Part IV is the point at which Asset Management and Risk Management meet. It deals with Portfolio Risk Management (the application of risk management methods to private asset management), with an adaptation of Sharpe's simple index method and the EGP method to suit VaR and application of the APT method to investment funds in terms of behavioural analysis. Part V is the point at which Risk Management and Asset and Liability Management (ALM) meet, and touches on techniques for measuring structural risks within the on and off balance sheet. The book is aimed both at financial professionals and at students whose studies contain a financial aspect. "Esch, Kieffer and Lopez have provided us with a comprehensive and well written treatise on risk. This is a must read, must keep volume for all those who need or aspire to a professional understanding of risk and its management." Harry M Markowitz, San Diego, USA About the Author Louis Esch Doctor of Mathematical Science at the University of Liege, and a researcher there in the Department of Probability Theory and Mathematical Statistics. He currently teaches quantitative methods and financial modelling at the School of Higher Business Studies in Liege, where he is science manager for post-graduate education in Finance and Insurance and President of the "Quantitative Management Methods" unit. He is also conference master at the University of Liege. Robert Kieffer Treasurer at Banque Degroof Luxembourg SA, honorary board member of ACI Luxembourg and Course Manager at the Luxembourg Institute of Banking Training. Thierry Lopez Certificated Business Engineer at the School of Higher Business Studies in Liege, and manager of the Risk Management Group at Kredietbank SA in Luxembourg, Conference Master at the University of Liege, Professor of Honour at the School of Higher Business Studies in Liege, Course Manager at the Luxembourg Institute of Banking Training and at the Luxembourg Risk Management Finance Technology Transfer Agency, Honorary President and Vice-President of PRIM (Luxembourg Association of Risk Management Professionals). Assisted by: Christian Berbe, Pascal Damel, Michel Debay, Jean-Francois Hannosset.