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Investment Risk and Uncertainty: Advanced Risk Awareness Techniques for the Intelligent Investor (Wiley Finance)

Steven P. Greiner
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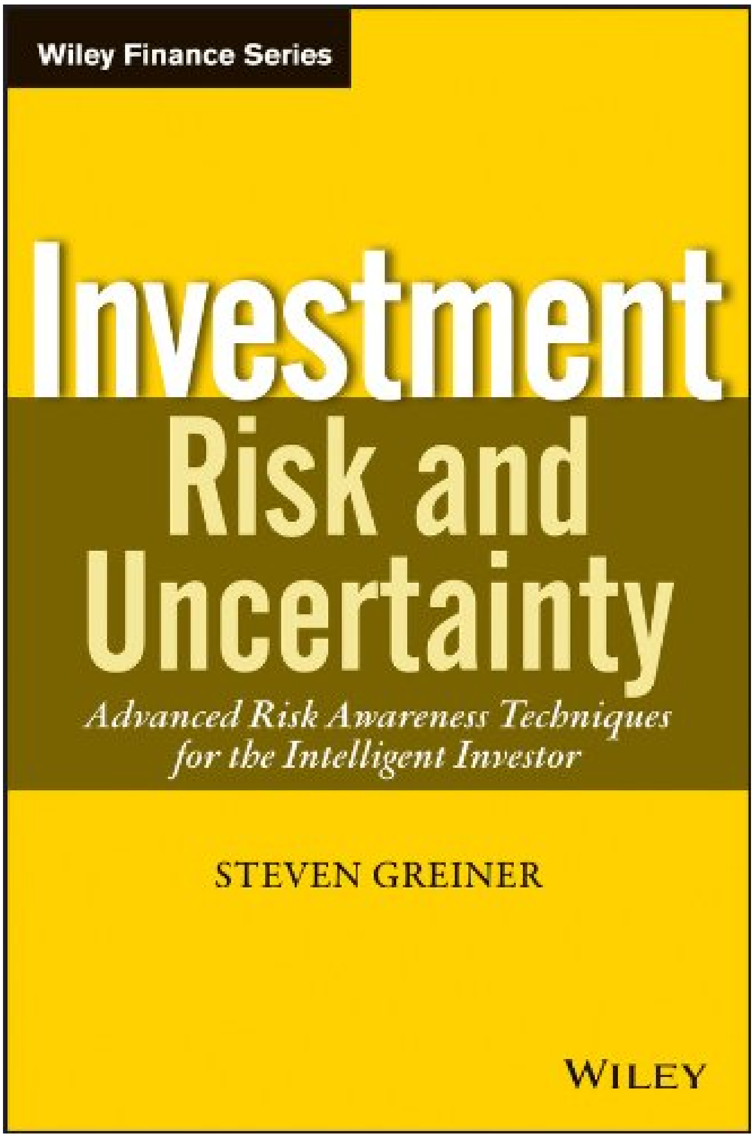

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Steven P. Greiner : Investment Risk and Uncertainty: Advanced Risk Awareness Techniques for the Intelligent Investor (Wiley Finance) before purchasing it in order to gage whether or not it would be worth my time, and all praised Investment Risk and Uncertainty: Advanced Risk Awareness Techniques for the Intelligent Investor (Wiley Finance):

Valuable insights on the major methods used in today's asset and risk management arena Risk management has moved to the forefront of asset management since the credit crisis. However, most coverage of this subject is overly complicated, misunderstood, and extremely hard to apply. That's why Steven Greinermdash;a financial professional with over twenty years of quantitative and modeling experiencemdash;has written Investment Risk and Uncertainty. With this book, he skillfully reduces the complexity of risk management methodologies applied across many asset classes through practical examples of when to use what. Along the way, Greiner explores how particular methods can lower risk and mitigate losses. He also discusses how to stress test your portfolio and remove the exposure to regular risks and those from "Black Swan" events. More than just an explanation of specific risk issues, this reliable resource provides practical "off-the-shelf" applications that will allow the intelligent investor to understand their risks, their sources, and how to hedge those risks. Covers modern methods applied in risk management for many different asset classes Details the risk measurements of truly multi-asset class portfolios, while bridging the gap for managers in various disciplinesmdash;from equity and fixed income investors to currency and commodity investors Examines risk management algorithms for multi-asset class managers as well as risk managers, addressing new compliance issues and how to meet them The theory of risk management is hardly ever spelled out in practical applications that portfolio managers, pension fund advisors, and consultants can make use of. This book fills that void and will put you in a better position to confidently face the investment risks and uncertainties found in today's dynamic markets.

From the Inside FlapWith the onset of the credit crisis of 2008 and the sovereign debt crisis in the Eurozone, there has been an increasing demand for better and more comprehensive risk reporting. However, most resources on the subject are complicated, often misunderstood, and extremely hard to apply to real-world scenarios. Steven Greinermdash;a financial professional with over twenty years of quantitative and modeling experiencemdash;has assembled a group of expert contributors to create a comprehensive and accessible guide to financial risk management. Investment Risk and Uncertainty skillfully reduces the complexity of risk management methodologies applied across many asset classes. This reliable resource addresses a wide range of timely risk management topics including options and interest rate derivatives, portfolio risk measures, fixed income issues, spread risk, and much more. The book explores how particular methods can lower risk and mitigate losses and includes detailed information on the Axioma risk models and the SunGard-APT risk management system. It also offers guidance for distinguishing and understanding how to apply the various risk models. Along the way, Investment Risk and Uncertainty also examines how to stress-test your portfolio and remove the exposure to regular risks and those from "Black Swan" events. In addition, the book provides essential facts on risk management algorithms for multi-asset class managers as well as risk managers, and addresses the new compliance rules and how to best address them. More than just an explanation of specific risk issues, this timely guide provides practical "off-the-shelf" applications that will allow the intelligent investor to understand their risks, their sources, and how to hedge those risks. In clear and accessible language, Investment Risk and Uncertainty spells out the theory of risk management in practical applications for portfolio managers, pension fund advisors, and consultants. This book will put investors in a better position to confidently face the investment risks and uncertainties found in today's dynamic markets.From the Back CoverPraise for Investment Risk and Uncertainty "It was not long ago that risk management was barely mentioned in any discussion of the investment management process. The focus of professional managers was primarily on the return side of the equation. The investment management industry has come a long way in the last twenty-five years, and today, an understanding of risk issues is not only extremely important but an absolute necessity. This book is the best reference source I have encountered that covers all of the risk management essentials. Anyone involved in the investment business today will be well served by taking advantage of the collective wisdom of the experts contributing to an excellent overview on this critical subject." mdash;Dan Cardell, Chicago Quantitative Alliance "Steve Greiner's book clearly communicates the complex dependencies between the science of risk measurement and the art of risk management. Readers looking for detail as well as intuition will find a wealth of material explaining the current best thinking in both disciplines. On top, they will receive a variety of novel ideas worthwhile to further expand upon." mdash;Dr. Bernhard Scherer, CIO, FTC CapitalAbout the AuthorSTEVEN GREINER is currently the head of Risk Research for FactSet Research Systems. He has served as the senior quantitative strategist and portfolio manager for Allegiant Asset Management (now wholly owned by PNC Capital Advisors) and was a member of its investment committee. Prior to this, Greiner was a senior quantitative strategist for large capitalization investments at Harris Investment Management. He has more than twenty years of quantitative and modeling experience. Greiner received his BS in mathematics and chemistry from the University at Buffalo, his MS and PhD in physical chemistry from the University of Rochester, and attained postdoctoral experience from the Free University Berlin, Department of Physics. Greiner has published numerous papers and is the author of the Wiley book Ben Graham Was a Quant.