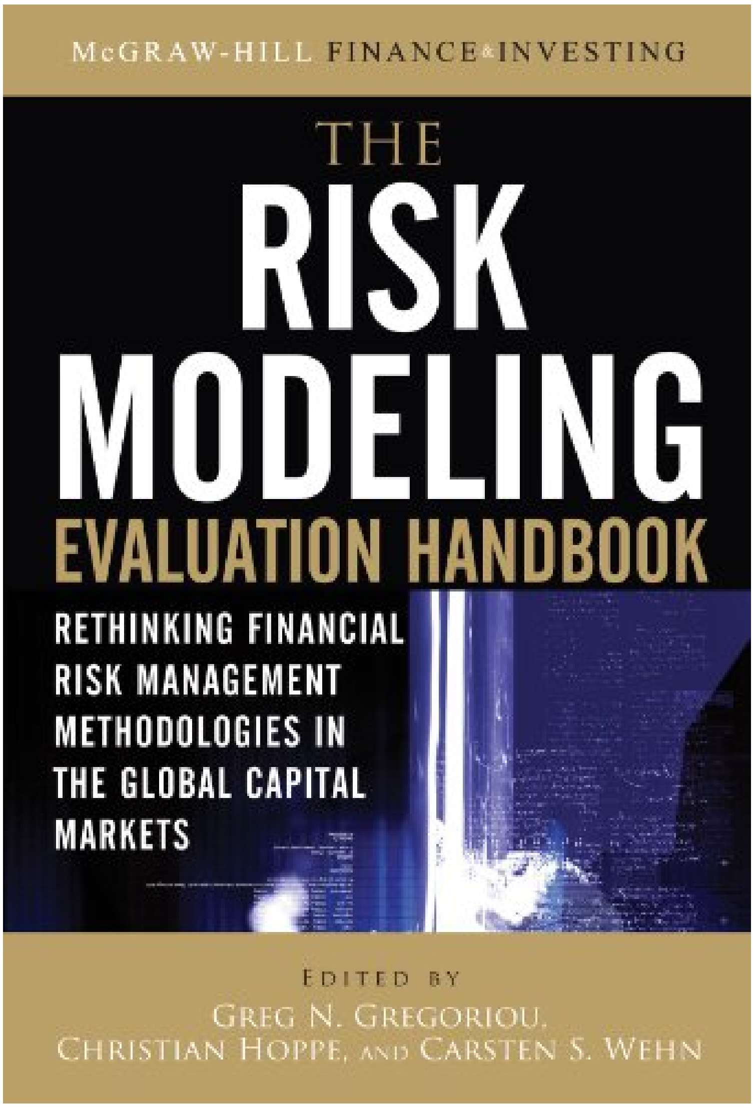
The Risk Modeling Evaluation Handbook: Rethinking Financial Risk Management Methodologies in the Global Capital Markets (McGraw-Hill Finance Investing)

Greg N. Gregoriou, Christian Hoppe, Carsten S. Wehn



Greg N. Gregoriou, Christian Hoppe, Carsten S. Wehn : The Risk Modeling Evaluation Handbook: Rethinking Financial Risk Management Methodologies in the Global Capital Markets (McGraw-Hill Finance Investing) before purchasing it in order to gage whether or not it would be worth my time, and all praised The Risk Modeling Evaluation Handbook: Rethinking Financial Risk Management Methodologies in the Global Capital Markets

(McGraw-Hill Finance Investing):

Addresses newly exposed weaknesses of financial risk models in the context of market stress scenarios This will be the definitive book for readers looking to improve their approach to modeling financial risk

About the AuthorGreg N. Gregoriou is professor of finance in the School of Business and Economics at State University of New York (Plattsburgh). He is the author of numerous financial books and coeditor for the Journal of Derivatives and Hedge Funds. Christian Hoppe is group head of credit solutions in the corporate banking division of Commerzbank AG Frankfurt. He is cofounder and CEO of the Anleihen Finder GmbH. Carsten S. Wehn is head of market risk control at DekaBank, Frankfurt, where he is responsible for measuring market and liquidity risk, developing risk methods and models, and validating the adequacy of the respective risk models.