



## Advanced Financial Risk Management: Tools Techniques for Integrated Credit Risk and Interest Rate Risk Management (Hardback)

By Donald R. Van Deventer, Kenji Imai, Mark Mesler

John Wiley Sons Inc, United States, 2013. Hardback. Book Condition: New. 2nd Revised edition. 256 x 190 mm. Language: English . Brand New Book. Practical tools and advice for managing financial risk, updated for a post-crisis world. Advanced Financial Risk Management bridges the gap between the idealized assumptions used for risk valuation and the realities that must be reflected in management actions. It explains, in detailed yet easy-to-understand terms, the analytics of these issues from A to Z, and lays out a comprehensive strategy for risk management measurement, objectives, and hedging techniques that apply to all types of institutions. Written by experienced risk managers, the book covers everything from the basics of present value, forward rates, and interest rate compounding to the wide variety of alternative term structure models. Revised and updated with lessons from the 2007-2010 financial crisis, Advanced Financial Risk Management outlines a framework for fully integrated risk management. Credit risk, market risk, asset and liability management, and performance measurement have historically been thought of as separate disciplines, but recent developments in financial theory and computer science now allow these views of risk to be analyzed on a more integrated basis. The book presents a performance measurement approach...

### Reviews

*Extensive guide! Its such a excellent read. This can be for anyone who statte that there was not a worth looking at. I am just effortlessly will get a satisfaction of looking at a written publication.*

-- **Melvin Hettinger**

*This book will not be effortless to start on reading through but very exciting to learn. It is amongst the most remarkable book i have got go through. Once you begin to read the book, it is extremely difficult to leave it before concluding.*

-- **Dr. Easton Collier DVM**