

## Measuring Market Risk Cd Rom 2nd Edition

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List of Figures. List of Tables. List of Examples. Foreword. Preface to Volume IV. IV.1 Value at Risk and Other Risk Metrics. IV.1.1 Introduction. IV.1.2 An Overview of Market Risk Assessment. IV.1.3 Downside and Quantile Risk Metrics. IV.1.4 Defining Value at Risk. IV.1.5 Foundations of Value-at-Risk Measurement. IV.1.6 Risk Factor Value at Risk.

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The second edition of Measuring Market Risk provides an extensive treatment of the state of the art in market risk measurement. The book covers all aspects of modern market risk measurement, and in doing so emphasises new developments in the subject such as coherent and spectral risk measures, the uses of copulas, new applications of stochastic methods, and new developments in backtesting.

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