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With the use of copulas becoming increasingly important in finance, Copulas provides a varied perspective of their usage within the field of financial risk management and derivative pricing. You are given examples of the most frequently used methods in both market and credit risk, the pitfalls they depend upon and an analysis of possible solutions. You will also gain an in-depth understanding of the methods presented to perform risk calculations and apply them to your own. Copulas involves a detailed analysis of the field of financial risk management and derivative pricing, and:

Introduces and delves deeply into the theoretical aspects,

Presents the applications of copulas on market and credit risk,

Gives you an outlook on the future development of the application of Copulas in finance; and

Allows you to understand the practical applications of copulas in financial risk management.

An innovative and important title, this truly comprehensive book provides you with the most important aspects in this field. It serves as a great working manual or reference and is recommended for practitioners at banks, risk professionals, traders, consultants and academics.