Risk Budgeting, Second Edition: Risk Appetite and Governance in the Wake of the Financial Crisis

Description: This fully updated and revised second edition of the best-selling guide Risk Budgeting expands upon the first edition, continuing to provide a road map for more effective risk allocation and better return per unit of risk taken. This edition reflects in particular the growing focus on risk appetite and governance in the risk budgeting environment.

The second edition of Risk Budgeting expands upon its original themes to encompass risk appetite and risk governance, the importance and visibility of which have increased exponentially in the wake of the financial crisis.

While risk budgeting was just emerging as a best practice for pension funds and asset managers when the first edition was published in 2000, there have been many developments since, the prime example being the 2007/8 financial crisis, which cast a shadow over the quantitative techniques and tools used to mitigate and budget for risk up until that point. As Leslie Rahl herself says in the book’s “Introduction”, the years subsequent to the crisis (which also saw the collapse of Bear Stearns, the bankruptcy of Lehman Brothers, and the federal takeover of Fannie Mae) fundamentally changed the landscape of risk management to such a degree that the original methods of approaching risk have become obsolete.

Contents:

Introduction by Leslie Rahl and Peter Niculescu
Chapter 1 - Risk Governance and Risk Appetite Statements  Leslie Rahl and Peter Niculescu
Chapter 2 - Value-at-Risk: a dissenting opinion  Stephen Rahl
Chapter 3 - Holistic Risk Budgeting  Richard Horwitz
Chapter 4 - Theory of Risk Budgeting  Richard Horwitz, Erin Simpson and Terry Smith
Chapter 5 - Risk Budgeting for Active Investment Managers. The Green Zone: Assessing the Quality of Returns  Robert Litterman, Jacques Longerstaey, Jacob Rosengarten and Kurt Winklemann
Chapter 6 - Pension Funds and Incentive Compensation: A Story Based on the Ontario Teachers' Experience  Barbara Zvan
Chapter 7 - Risk Budgeting for Banks  Leslie Rahl and Nick Le Pan
Chapter 8 - Risk Budgeting in the Evolution of Insurance Company Risk Management  David Tyson
Chapter 9 - Hedge Fund Risk Budgeting  Richard Horwitz
Chapter 10 - Private Equity Risk Budgeting  Richard Horwitz

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