
Description: Simulation Techniques in Financial Risk Management, Second Edition takes a unique approach to the field of simulations by focusing on techniques needed by practitioners in the financial and risk management industries. Key concepts are illustrated with extensive use of examples and case studies in finance and risk management; readers can, then, reproduce the results of the studies using Excel® VBA (new to this edition). In the new edition readers become well versed in many of the recent innovations in simulations and risk management, such as advanced option pricing models beyond the Black-Scholes paradigm, interest rate models, MCMC methods including stochastic volatility models simulations, model assets and model-free properties, jump diffusion, and state space modeling. A free author web site is also available.

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