Quantitative Financial Risk Management

The bulk of this volume is devoted to address four main aspects of risk management: market risk, credit risk, risk management from both in macro-economy and enterprises. It presents a number of modeling approaches and case studies that have been (or could be) applied to achieve risk management in various enterprises. We include traditional market and credit risk management models such as Black-Scholes Option Pricing Model, Vasicek Model, Factor models, CAPM models, GARCH models, KMV models and credit scoring models; EAN/ISBN : 9783642193392 Publisher(s): Springer, Berlin Format: ePub/PDF Author(s): Wu, Desheng D.