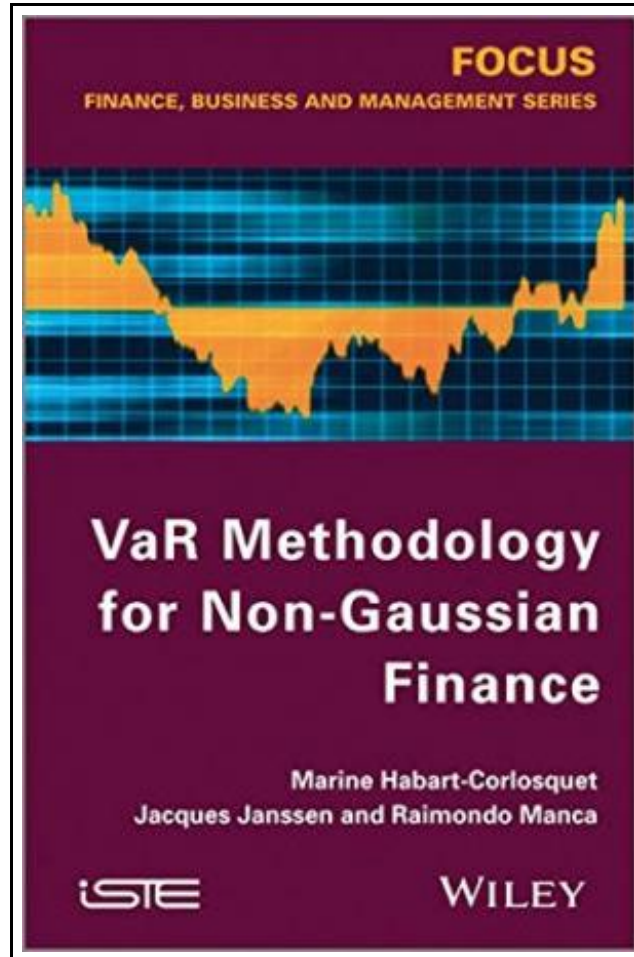


VaR Methodology for Non-Gaussian Finance (Hardback)



Filesize: 4.75 MB

Reviews

It is just one of the most popular ebook. It really is full of wisdom and knowledge You are going to like just how the blogger create this pdf.

(Roosevelt O'Keefe)

VAR METHODOLOGY FOR NON-GAUSSIAN FINANCE (HARDBACK)



To get **VaR Methodology for Non-Gaussian Finance (Hardback)** eBook, make sure you follow the web link listed below and download the file or have accessibility to other information which might be highly relevant to VAR METHODOLOGY FOR NON-GAUSSIAN FINANCE (HARDBACK) ebook.

ISTE Ltd and John Wiley Sons Inc, United Kingdom, 2013. Hardback. Book Condition: New. 1. Auflage. 236 x 158 mm. Language: English . Brand New Book. With the impact of the recent financial crises, more attention must be given to new models in finance rejecting Black-Scholes-Samuelson assumptions leading to what is called non-Gaussian finance. With the growing importance of Solvency II, Basel II and III regulatory rules for insurance companies and banks, value at risk (VaR) one of the most popular risk indicator techniques plays a fundamental role in defining appropriate levels of equities. The aim of this book is to show how new VaR techniques can be built more appropriately for a crisis situation. VaR methodology for non-Gaussian finance looks at the importance of VaR in standard international rules for banks and insurance companies; gives the first non-Gaussian extensions of VaR and applies several basic statistical theories to extend classical results of VaR techniques such as the NP approximation, the Cornish-Fisher approximation, extreme and a Pareto distribution. Several non-Gaussian models using Copula methodology, Levy processes along with particular attention to models with jumps such as the Merton model are presented; as are the consideration of time homogeneous and non-homogeneous Markov and semi-Markov processes and for each of these models. Contents 1. Use of Value-at-Risk (VaR) Techniques for Solvency II, Basel II and III. 2. Classical Value-at-Risk (VaR) Methods. 3. VaR Extensions from Gaussian Finance to Non-Gaussian Finance. 4. New VaR Methods of Non-Gaussian Finance. 5. Non-Gaussian Finance: Semi-Markov Models. About the Authors Marine Habart-Corlosquet is a Qualified and Certified Actuary at BNP Paribas Cardif, Paris, France. She is co-director of EURIA (Euro-Institut d Actuariat, University of West Brittany, Brest, France), and associate researcher at Telecom Bretagne (Brest, France) as well as a board member of the French Institute of...



[Read VaR Methodology for Non-Gaussian Finance \(Hardback\) Online](#)



[Download PDF VaR Methodology for Non-Gaussian Finance \(Hardback\)](#)



[Download ePUB VaR Methodology for Non-Gaussian Finance \(Hardback\)](#)

Related Kindle Books



[PDF] Crochet: Learn How to Make Money with Crochet and Create 10 Most Popular Crochet Patterns for Sale: (Learn to Read Crochet Patterns, Charts, and Graphs, Beginner s Crochet Guide with Pictures) (Paperback)

Follow the link under to download "Crochet: Learn How to Make Money with Crochet and Create 10 Most Popular Crochet Patterns for Sale: (Learn to Read Crochet Patterns, Charts, and Graphs, Beginner s Crochet Guide with Pictures) (Paperback)" document.

[Download Book »](#)



[PDF] Adobe Photoshop CS6 Revealed (Hardback)

Follow the link under to download "Adobe Photoshop CS6 Revealed (Hardback)" document.

[Download Book »](#)



[PDF] Design Collection Revealed: Adobe InDesign CS6, Photoshop CS6 Illustrator CS6 (Paperback)

Follow the link under to download "Design Collection Revealed: Adobe InDesign CS6, Photoshop CS6 Illustrator CS6 (Paperback)" document.

[Download Book »](#)



[PDF] Read Write Inc. Phonics: Purple Set 2 Non-Fiction 4 What is it? (Paperback)

Follow the link under to download "Read Write Inc. Phonics: Purple Set 2 Non-Fiction 4 What is it? (Paperback)" document.

[Download Book »](#)



[PDF] Oxford Reading Tree Read with Biff, Chip, and Kipper: Phonics: Level 5: Egg Fried Rice (Hardback)

Follow the link under to download "Oxford Reading Tree Read with Biff, Chip, and Kipper: Phonics: Level 5: Egg Fried Rice (Hardback)" document.

[Download Book »](#)



[PDF] Oxford Reading Tree Read with Biff, Chip, and Kipper: Phonics: Level 5: Seasick (Hardback)

Follow the link under to download "Oxford Reading Tree Read with Biff, Chip, and Kipper: Phonics: Level 5: Seasick (Hardback)" document.

[Download Book »](#)

**[PDF] Depression: Cognitive Behaviour Therapy with Children and Young People (Paperback)**

Access the link below to download "Depression: Cognitive Behaviour Therapy with Children and Young People (Paperback)" PDF file.

[Read PDF »](#)

**[PDF] Oxford Reading Tree Read with Biff, Chip, and Kipper: Phonics: Level 4: Wet Feet (Hardback)**

Access the link below to download "Oxford Reading Tree Read with Biff, Chip, and Kipper: Phonics: Level 4: Wet Feet (Hardback)" PDF file.

[Read PDF »](#)

**[PDF] The Three Little Pigs - Read it Yourself with Ladybird: Level 2 (Paperback)**

Access the link below to download "The Three Little Pigs - Read it Yourself with Ladybird: Level 2 (Paperback)" PDF file.

[Read PDF »](#)

**[PDF] Oxford Reading Tree Read with Biff, Chip, and Kipper: Phonics: Level 4: The Red Coat (Hardback)**

Access the link below to download "Oxford Reading Tree Read with Biff, Chip, and Kipper: Phonics: Level 4: The Red Coat (Hardback)" PDF file.

[Read PDF »](#)

**[PDF] Programming in D: Tutorial and Reference (Paperback)**

Access the link below to download "Programming in D: Tutorial and Reference (Paperback)" PDF file.

[Read PDF »](#)

**[PDF] Children s Handwriting Book of Alphabets and Numbers: Over 4,000 Tracing Units for the Beginning Writer (Paperback)**

Access the link below to download "Children s Handwriting Book of Alphabets and Numbers: Over 4,000 Tracing Units for the Beginning Writer (Paperback)" PDF file.

[Read PDF »](#)