



Pricing, Risk, and Performance Measurement in Practice: The Building Block Approach to Modeling Instruments and Portfolios (The Elsevier and Mondo Visione World Capital Markets);

By Wolfgang Schwerdt

Academic Press, 2009. Gebundene Ausgabe. Condition: Neu. Neu new item; worldwide shipping; well packed; Neuware; Verlag liefert mit leichten Qualitätsmängeln; Rechnung mit MwSt.; Bestellungen bis 15 Uhr werden am gleichen Werktag verschickt. How can managers increase their ability to calculate price and risk data for financial instruments while decreasing their dependence on a myriad of specific instrument variants? Wolfgang Schwerdt and Marcelle von Wendland created a simple and consistent way to handle and process large amounts of complex financial data. By means of a practical framework, their approach analyzes market and credit risk exposure of financial instruments and portfolios and calculates risk adjusted performance measures. Its emphasis on standardization yields significant improvements in speed and accuracy. - How can managers increase their ability to calculate price and risk data for financial instruments while decreasing their dependence on a myriad of specific instrument variants Wolfgang Schwerdt and Marcelle von Wendland created a simple and consistent way to handle and process large amounts of complex financial data. By means of a practical framework, their approach analyzes market and credit risk exposure of financial instruments and portfolios and calculates risk adjusted performance measures. Its emphasis on standardization yields significant improvements in speed and...



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