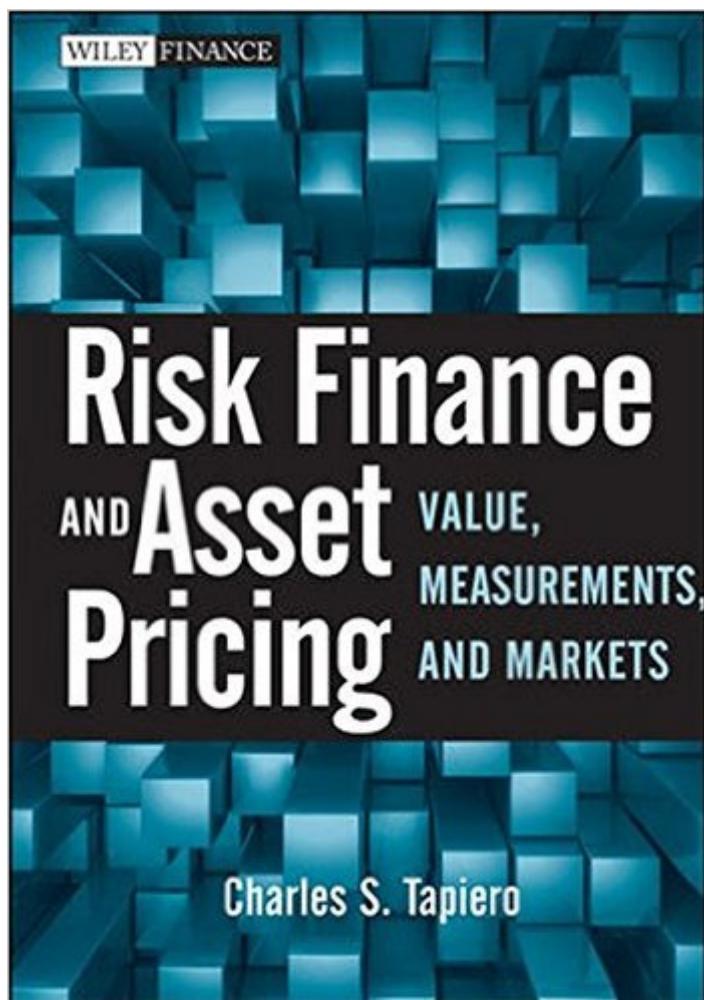


The book was found

Risk Finance And Asset Pricing: Value, Measurements, And Markets



Synopsis

A comprehensive guide to financial engineering that stresses real-world applications Financial engineering expert Charles S. Tapiero has his finger on the pulse of shifts coming to financial engineering and its applications. With an eye toward the future, he has crafted a comprehensive and accessible book for practitioners and students of Financial Engineering that emphasizes an intuitive approach to financial and quantitative foundations in financial and risk engineering. The book covers the theory from a practitioner perspective and applies it to a variety of real-world problems. Examines the cornerstone of the explosive growth in markets worldwide Presents important financial engineering techniques to price, hedge, and manage risks in general Author heads the largest financial engineering program in the world Author Charles Tapiero wrote the seminal work Risk and Financial Management.

Book Information

Hardcover: 456 pages

Publisher: Wiley; 1 edition (October 5, 2010)

Language: English

ISBN-10: 0470549467

ISBN-13: 978-0470549469

Product Dimensions: 7.3 x 1.4 x 10.2 inches

Shipping Weight: 2 pounds (View shipping rates and policies)

Average Customer Review: 5.0 out of 5 starsÂ See all reviewsÂ (9 customer reviews)

Best Sellers Rank: #1,169,778 in Books (See Top 100 in Books) #395 inÂ Books > Business & Money > Insurance > Risk Management #6384 inÂ Books > Business & Money > Finance #7971 inÂ Books > Business & Money > Investing

Customer Reviews

I have used earlier drafts of this textbook in teaching another section of the core course in financial risk management and asset pricing required of every Master's student in Financial Engineering at NYU-Poly in the Department of Finance and Risk Engineering, of which the author is chair. All of the best features of those drafts are still here in the final version, and some new ones. The book blends things together. It blends a broad scope (options valuation, asset pricing, risk analysis, credit risk, and more) with a depth of details. The same blending carries over in the structure of the book. Tapiero is extremely careful to present results and insights in as general as possible a way, with specific applications given as examples. Even the capital asset pricing model is essentially just an

example, though it is addressed a couple of times to focus on different aspects of it. There is no way to cover everything that is in this book in a single course. But it is certainly possible to cover all of the highlights, such that students become familiar with the book, and can continue to use it as a reference later in their careers. For example, early chapters discuss basic option pricing from scratch; the final chapter discusses, among other things, how to calculate the implied risk neutral distribution from option prices, a challenging topic in its own right. It also blends, or as Tapiero would say, bridges, theory and practice. One of the nice features of the layout of the book is that it begins with a history of finance, which is quite remarkable that, as it exists today, it is really only a few decades old, and a thorough overview of risks and finance, including all of the hot topics of the day. (So it also blends the past with the present and the future.

[Download to continue reading...](#)

Risk Finance and Asset Pricing: Value, Measurements, and Markets
The Nineteenth Mental Measurements Yearbook (Buros Mental Measurements Yearbook)
Corporate Finance: Corporate Finance Guide To Understanding Corporate Finance With Strategies For Business Owners For Utilizing Corporate Finance Including ... Finance Business, Theory And Practice)
Financial Risk Management: Applications in Market, Credit, Asset and Liability Management and Firmwide Risk (Wiley Finance)
Bank Valuation and Value-Based Management: Deposit and Loan Pricing, Performance Evaluation, and Risk Management (McGraw-Hill Finance & Investing)
Credit Risk Management In and Out of the Financial Crisis: New Approaches to Value at Risk and Other Paradigms (Wiley Finance)
Asset Pricing Theory (Princeton Series in Finance)
A Behavioral Approach to Asset Pricing, Second Edition (Academic Press Advanced Finance)
Investors and Markets: Portfolio Choices, Asset Prices, and Investment Advice (Princeton Lectures in Finance)
Asset Allocation: Balancing Financial Risk, Fifth Edition: Balancing Financial Risk, Fifth Edition
PMP Understand Earned Value Measurements: Detailed Explanation, Examples, and 50+ solved problems
Big Data in Banking: With Applications in Finance, Investment, Wealth and Asset Management (The Wiley Finance Series)
Private Equity Investing in Emerging Markets: Opportunities for Value Creation (Global Financial Markets)
Value-Based Pricing: Drive Sales and Boost Your Bottom Line by Creating, Communicating and Capturing Customer Value
Credit Risk: Pricing, Measurement, and Management (Princeton Series in Finance)
Introduction to the Mathematics of Finance: From Risk Management to Options Pricing (Undergraduate Texts in Mathematics)
Value Merchants: Demonstrating and Documenting Superior Value in Business Markets
The Feeling of Risk: New Perspectives on Risk Perception (Earthscan Risk in Society)
Asset Pricing and Portfolio Choice Theory (Financial Management Association Survey and

