



The VaR Modeling Handbook: Practical Applications in Alternative Investing, Banking, Insurance, and Portfolio Management (McGraw-Hill Finance & Investing)

Greg N. Gregoriou

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Value-at-Risk (VaR) is a powerful tool for assessing market risk in real time— a critical insight when making trading and hedging decisions. *The VaR Modeling Handbook* is the most complete, up-to-date reference on the subject for today's savvy investors, traders, portfolio managers, and other asset and risk managers.

Unlike market risk metrics such as the Greeks, or beta, which are applicable to only certain asset categories and sources of market risk, VaR is applicable to all liquid assets, making it a reliable indicator of total market risk. For this reason, among many others, VaR has become the dominant method for estimating precisely how much money is at risk each day in the financial markets.

The VaR Modeling Handbook is a profound volume that delivers practical information on measuring and modeling risk specifically focused on alternative investments, banking, and the insurance sector. The perfect primer to *The VaR Implementation Handbook* (McGraw- Hill), this foundational resource features

- The experience of 40 internationally recognized experts
- Useful perspectives from a wide range of practitioners, researchers, and academics
- Coverage on applying VaR to hedge fund strategies, microcredit loan portfolios, and economic capital management approaches for insurance companies

Each illuminating chapter in *The VaR Modeling Handbook* presents a specific topic, complete with an abstract and conclusion for quick reference, as well as numerous illustrations that exemplify covered material. Practitioners can gain in-depth, cornerstone knowledge of VaR by reading the handbook cover to cover or take advantage of its user-friendly format by using it as a go-to resource in the real world.

Financial success in the markets requires confident decision making, and *The VaR Modeling Handbook* gives you the knowledge you need to use this state-of-the-art modeling method to successfully manage financial risk.

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