



Mathematics and Statistics for Financial Risk Management

By Michael B. Miller

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Mathematics and Statistics for Financial Risk Management is a practical guide to modern financial risk management for both practitioners and academics.

Now in its second edition with more topics, more sample problems and more real world examples, this popular guide to financial risk management introduces readers to practical quantitative techniques for analyzing and managing financial risk.

In a concise and easy-to-read style, each chapter introduces a different topic in mathematics or statistics. As different techniques are introduced, sample problems and application sections demonstrate how these techniques can be applied to actual risk management problems. Exercises at the end of each chapter and the accompanying solutions at the end of the book allow readers to practice the techniques they are learning and monitor their progress. A companion Web site includes interactive Excel spreadsheet examples and templates.

Mathematics and Statistics for Financial Risk Management is an indispensable reference for today's financial risk professional.

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Editorial Review

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Title				
	<i>Risk Management and Financial Institutions</i>	<i>Financial Risk Management</i>	<i>Financial Risk Manager Handbook</i>	<i>Mathematics and Statistics for Financial Risk Management</i>
Guide Type	Text	Professional	Professional Certification	Advanced Professional
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Edition	3	1	6	1
Brief Description	Fundamental coverage after Dodd-Frank, Basel III, & other global developments from top teaching academic.	Comprehensive book on cutting-edge tools and techniques to identify risks of all types, and manage them effectively.	Core reference for GARP's FRM® Exam and risk professionals looking to stay current on best practices.	A practitioners guide to quantitative risk management; many sample problems and application sections.

Review

"At every turn this book shows the relevance of mathematical and statistical concepts to risk management. They are no longer the desiccated notions found in most textbooks but assume a sense of vibrancy. So, if you're trying to hone your skills, this book is a great place to start." (*SeekingAlpha*, April 2012)

From the Inside Flap

Mathematics and Statistics for Financial Risk Management is a practical guide to modern financial risk management for both practitioners and academics.

The recent financial crisis and its impact on the broader economy underscore the importance of financial risk management in today's world. At the same time, financial products and investment strategies are becoming increasingly complex. Today, it is more important than ever that risk managers possess a sound understanding of mathematics and statistics.

In a concise and easy-to-read style, each chapter introduces a different topic in mathematics or statistics. As

different techniques are introduced, sample problems and application sections demonstrate how these techniques can be applied to actual risk management problems. Exercises at the end of each chapter and the accompanying solutions at the end of the book allow readers to practice the techniques they are learning and monitor their progress. A companion web site includes interactive Excel spreadsheet examples and templates.

This comprehensive resource covers basic statistical concepts from standard deviation and correlation to regression analysis and hypothesis testing. Widely used risk models, including value at risk, factor analysis, Monte Carlo simulation, and stress testing are also explored. Time series analysis, interest rate modeling, optimal hedging, and many other financial topics are covered as well.

The *Second Edition* of this popular guide includes two new chapters. The first new chapter, on multivariate distributions, explores important concepts for measuring the risk of portfolios, including joint distributions and copulas. The other new chapter, on Bayesian analysis, explores an approach to statistical analysis that is particularly useful in dealing with the short, noisy data sets that risk managers often face in practice.

Mathematics and Statistics for Financial Risk Management is an indispensable reference for today's financial risk professional.

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