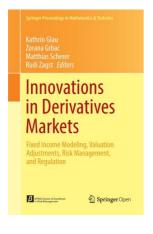
Find Doc

INNOVATIONS IN DERIVATIVES MARKETS : FIXED INCOME MODELING, VALUATION ADJUSTMENTS, RISK MANAGEMENT, AND REGULATION



Springer-Verlag Gmbh Dez 2016, 2016. Buch. Condition: Neu. Neuware - This book presents 20 peer-reviewed chapters on current aspects of derivatives markets and derivative pricing. The contributions, written by leading researchers in the field as well as experienced authors from the financial industry, present the state of the art in: - Modeling counterparty credit risk: credit valuation adjustment, debit valuation adjustment, funding valuation adjustment, and wrong way risk. - Pricing and hedging in fixedincome markets and multi-curve interest-rate modeling. -...

Read PDF Innovations in Derivatives Markets : Fixed Income Modeling, Valuation Adjustments, Risk Management, and Regulation

- Authored by Kathrin Glau
- Released at 2016



Filesize: 8.53 MB

Reviews

A new electronic book with a new viewpoint. I could comprehended almost everything using this written e publication. You wont really feel monotony at whenever you want of your own time (that's what catalogues are for concerning in the event you request me).

-- Zachariah Cole III

Extensive manual for book lovers. It really is simplistic but excitement from the 50 % of your pdf. You wont feel monotony at anytime of your time (that's what catalogs are for regarding if you check with me). -- *Ms. Dasia Mann*

Related Books

- JA] early childhood parenting :1-4 Genuine Special(Chinese Edition)
- Third grade students fun reading and writing training
- Have You Locked the Castle Gate? Genuine] action harvest - Kunshan Yufeng Experimental School educational
- experiment documentary(Chinese Edition)
- 9787538264517 network music roar(Chinese Edition)