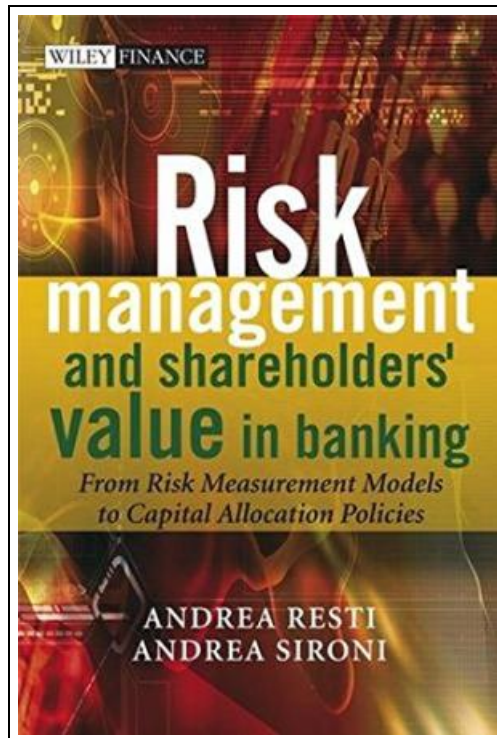


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John Wiley and Sons Ltd, United Kingdom, 2007. Hardback. Book Condition: New. 246 x 178 mm. Language: English . Brand New Book. This book presents an integrated framework for risk measurement, capital management and value creation in banks. Moving from the measurement of the risks facing a bank, it defines criteria and rules to support a corporate policy aimed at maximizing shareholders value. Parts I - IV discuss different risk types (including interest rate, market, credit and operational risk) and how to assess the amount of capital they absorb by means of up-to-date, robust risk-measurement models. Part V surveys regulatory capital requirements: a special emphasis is given to the Basel II accord, discussing its economic foundations and managerial implications. Part VI presents models and techniques to calibrate the amount of economic capital at risk needed by the bank, to fine-tune its composition, to allocate it to risk-taking units, to estimate the fair return expected by shareholders, to monitor the value creation process. Risk Management and Shareholders Value in Banking includes: Value at Risk, Monte Carlo models, Creditrisk+, Creditmetrics and much more formulae for risk-adjusted loan pricing and risk-adjusted performance measurement extensive, hands-on Excel examples are provided on the companion website a complete, up-to-date introduction to Basel II focus on capital allocation, Raroc, EVA, cost of capital and other value-creation metrics.

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