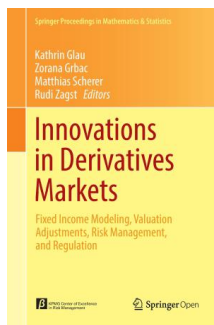


Find Book

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 fixed-income 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: 9.02 MB

Reviews

Just no words to spell out. it absolutely was writtern quite flawlessly and useful. It is extremely difficult to leave it before concluding, once you begin to read the book.

-- **Dr. Clint Reichel I**

A really great ebook with perfect and lucid answers. It is one of the most awesome ebook i actually have study. Your life span will likely be transform as soon as you total looking over this publication.

-- **Haylee Abernathy**

These types of pdf is the best ebook accessible. Sure, it is actually enjoy, nonetheless an interesting and amazing literature. I am pleased to inform you that this is basically the very best pdf i actually have read through in my own daily life and may be he finest ebook for ever.

-- **Prince Haag**