

Mathematics and Statistics for Financial Risk Management

By Michael B. Miller



Mathematics and Statistics for Financial Risk Management By Michael B. Miller

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.

 [Download Mathematics and Statistics for Financial Risk Mana ...pdf](#)

 [Read Online Mathematics and Statistics for Financial Risk Ma ...pdf](#)

Mathematics and Statistics for Financial Risk Management

By Michael B. Miller

Mathematics and Statistics for Financial Risk Management By Michael B. Miller

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.

Mathematics and Statistics for Financial Risk Management By Michael B. Miller Bibliography

- Sales Rank: #677282 in Books
- Published on: 2013-12-31
- Original language: English
- Number of items: 1
- Dimensions: 10.10" h x 1.10" w x 7.20" l, 1.60 pounds
- Binding: Hardcover
- 336 pages

 [Download Mathematics and Statistics for Financial Risk Mana ...pdf](#)


 [Read Online Mathematics and Statistics for Financial Risk Ma ...pdf](#)

Download and Read Free Online Mathematics and Statistics for Financial Risk Management By Michael B. Miller

Editorial Review

Amazon.com Review

More to Explore: See More Risk Management Resources

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
Pages	664	772	800	291
List Price	\$95.00	\$95.00	\$175.00	\$85.00
Author(s)	Hull	Malz	Jorion / GARP	Miller
Publication Date	May 2012	October 2011	December 2010	March 2012
Imprint	Wiley	Wiley	Wiley	Wiley
Print Book	1118269039	0470481803	0470904011	1118170628
Kindle Book	B007U2ZQKU	B005N8EY8I	B004I6DDFG	B0072LWTWC
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.

Users Review

From reader reviews:

William Butcher:

Within other case, little people like to read book Mathematics and Statistics for Financial Risk Management. You can choose the best book if you appreciate reading a book. So long as we know about how is important some sort of book Mathematics and Statistics for Financial Risk Management. You can add information and of course you can around the world by way of a book. Absolutely right, due to the fact from book you can understand everything! From your country until eventually foreign or abroad you may be known. About simple thing until wonderful thing you are able to know that. In this era, we can easily open a book or perhaps searching by internet device. It is called e-book. You may use it when you feel uninterested to go to the library. Let's examine.

Lorraine Joyner:

As people who live in the modest era should be up-date about what going on or details even knowledge to make all of them keep up with the era which can be always change and advance. Some of you maybe will probably update themselves by looking at books. It is a good choice in your case but the problems coming to an individual is you don't know which you should start with. This Mathematics and Statistics for Financial Risk Management is our recommendation to make you keep up with the world. Why, as this book serves what you want and want in this era.

Kim Free:

The publication untitled Mathematics and Statistics for Financial Risk Management is the e-book that recommended to you you just read. You can see the quality of the book content that will be shown to anyone.

The language that writer use to explained their ideas are easily to understand. The article writer was did a lot of study when write the book, therefore the information that they share to you is absolutely accurate. You also could possibly get the e-book of Mathematics and Statistics for Financial Risk Management from the publisher to make you much more enjoy free time.

Billy Doyle:

Are you kind of busy person, only have 10 or perhaps 15 minute in your time to upgrading your mind skill or thinking skill also analytical thinking? Then you are receiving problem with the book when compared with can satisfy your short space of time to read it because pretty much everything time you only find reserve that need more time to be learn. Mathematics and Statistics for Financial Risk Management can be your answer as it can be read by a person who have those short time problems.

**Download and Read Online Mathematics and Statistics for
Financial Risk Management By Michael B. Miller
#NQSPDKWL948**

Read Mathematics and Statistics for Financial Risk Management By Michael B. Miller for online ebook

Mathematics and Statistics for Financial Risk Management By Michael B. Miller Free PDF d0wnl0ad, audio books, books to read, good books to read, cheap books, good books, online books, books online, book reviews epub, read books online, books to read online, online library, greatbooks to read, PDF best books to read, top books to read Mathematics and Statistics for Financial Risk Management By Michael B. Miller books to read online.

Online Mathematics and Statistics for Financial Risk Management By Michael B. Miller ebook PDF download

Mathematics and Statistics for Financial Risk Management By Michael B. Miller Doc

Mathematics and Statistics for Financial Risk Management By Michael B. Miller Mobipocket

Mathematics and Statistics for Financial Risk Management By Michael B. Miller EPub