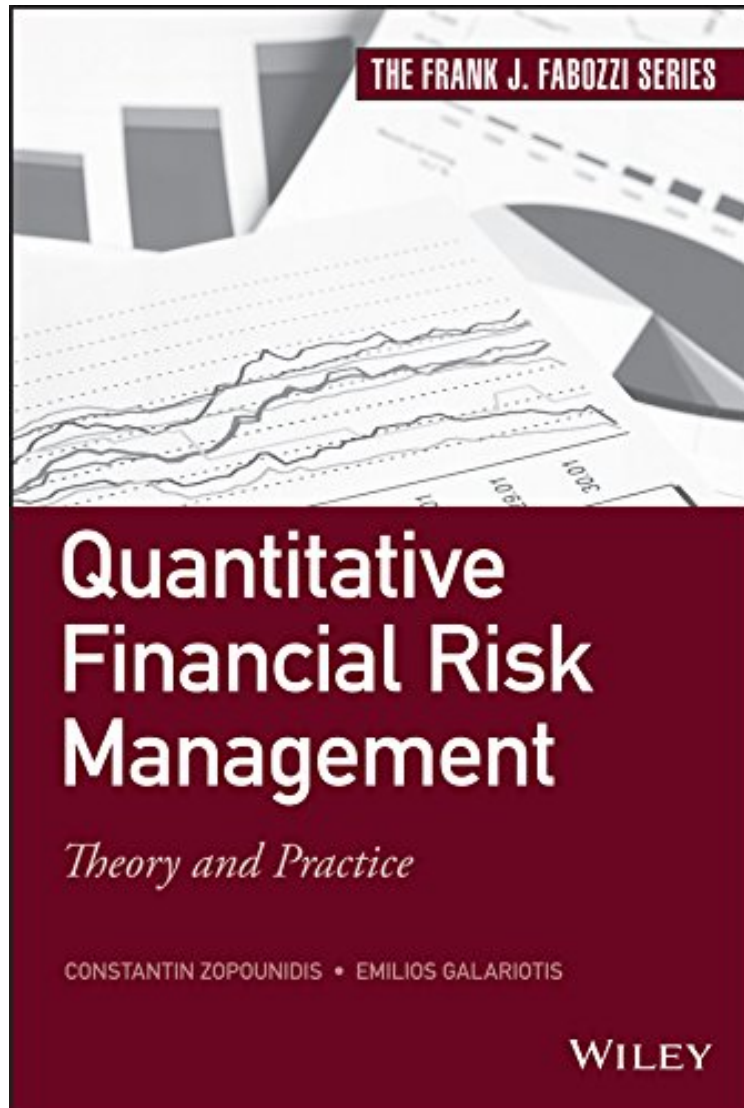


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From the Inside FlapThe recent financial crisis is considered the worst since the Great Depression of the 1930s. This disastrous economic crisis caused a domino effect that saw the collapse of large financial institutions, bailouts of banks by governments, declines in stock markets, and a worldwide global recession. This negative experience demonstrates that the economy as a whole, but especially the financial sector, is subject to new and evolving risks. Quantitative Financial Risk Management: Theory and Practice offers professionals in the field an invaluable guide to the most current and useful tools of financial management that can be applied to manage, monitor, and measure risk. This guide is especially valuable to help mitigate risk in the context of globalization, market volatility, and economic crisis. With contributions from a team of international experts, this vital resource is comprehensive in scope and includes examinations of financial risk management, risk models, portfolio management, credit risk modeling, and a review of international financial markets. The contributors demonstrate innovative research in the areas of theoretical and empirical analyses, methodologies, and applications of quantitative financial risk management. This volume covers a broad range of topics; for example, it contains information on the measurement of systemic risk, based on the structural approach originating from structural credit risk models. The text explores the most important notions of risk in the energy sector and describes how to cope with these uncertainties with two main tools: construction of scenarios and stochastic programming modeling. It offers a simple and practical stress-testing example that includes a ratings migration matrixbase for determining portfolio credit risk. Quantitative Financial Risk Management goes a long way toward advancing the knowledge related to risk management and portfolio optimization, and generates theoretical knowledge with the aim of promoting research within various sectors where financial markets operate.From the Back CoverA Comprehensive Guide to Quantitative Financial Risk Management Written by an international team of experts in the field, Quantitative Financial Risk Management: Theory and Practice provides an invaluable guide to the most recent and innovative research on the topics of financial risk management, portfolio management, credit risk modeling, and worldwide financial markets. This comprehensive text reviews the tools and concepts of financial management that draw on the practices of economics, accounting, statistics, econometrics, mathematics, stochastic processes, and computer science and technology. Using the information found in Quantitative Financial Risk Management can help professionals to better manage, monitor, and measure risk, especially in today's uncertain world of globalization, market volatility, and geo-political crisis. Quantitative Financial Risk Management delivers the information, tools, techniques, and most current research in the critical field of risk management. This text offers an essential guide for quantitative analysts, financial professionals, and academic scholars.About the AuthorCONSTANTIN ZOPOUNIDIS, PHD, is professor of Financial Engineering and Operations Research at Technical University of Crete in Greece and distinguished research professor at Audencia Nantes School of Management in France. EMILIOS GALARIOTIS, PHD (Dunelm), HDR, is professor of Finance at Audencia Nantes School of Management in France. He is the founder and director of the Centre for Financial and Risk Management and head of research in the area of finance, risk, and accounting performance at Audencia. He is also joint-Head of the Accounting and Finance Department.