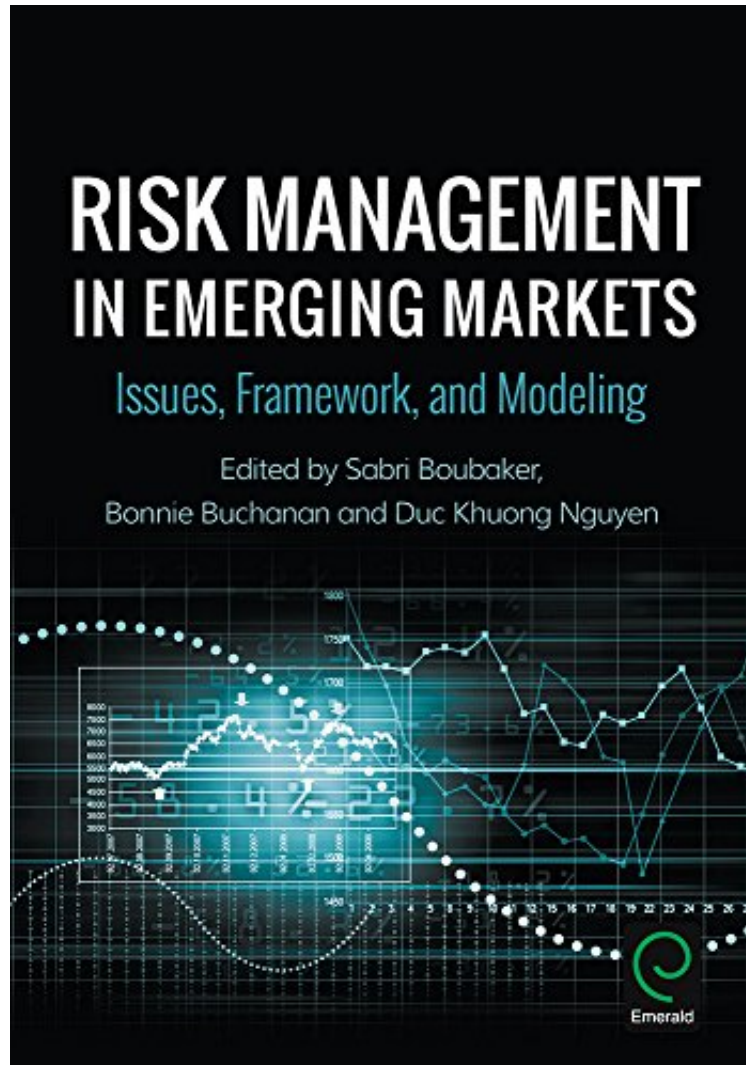


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Risk Management in Emerging Markets: Issues, Framework, and Modeling

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Academic finance research has shown that emerging markets still suffer from a myriad of risks such as credit, operational, market, legal and exchange rate risks. The onset of the subprime crisis 2007, the global financial crisis 2008-2009, and the Eurozone public debt crisis since the end of 2009 has brought to the light a number of emerging

markets facing tumbling currencies, rising inflation, slowing growth, heavy dependence on foreign capital, and high levels of vulnerability to external shocks due to increased market integration. This context calls for not only a reconsideration of recent risk assessment models and risk management practices, but also the improvement and innovation of these models and practices. Factors such as liquidity, tail dependence, comovement, contagion, and timescale interactions have thus to be part of an integrated risk assessment and management framework. This book addresses three main dimensions of risk management in emerging markets: 1) the effectiveness of risk management practices; 2) current issues and challenges in risk assessment and modelling in emerging market countries; 3) the responses of emerging markets to the recent financial crises and the design of risk management models.

This collection reports the responses of emerging markets to the recent financial crises, the effectiveness of risk management practices, and the design of new risk management models. The 21 essays investigate the determinants of the volatility of spread in the foreign exchange market, propose a new approach to political risk assessment in emerging markets, and consider the possible unintended consequences of Basel III on emerging and developing economies. Case studies assess the stock market impact of credit rating changes by Chinese rating agencies, the implications of regional integration for African stock markets, and the high rate of foreign currency borrowing in Hungary. Distributed in North America by Turpin Distribution. --Annotation copy;2016 Ringgold Inc. Portland, OR (protonview.com)About the AuthorSabri Boubaker is Associate Professor of Finance at Champagne School of Management (Groupe ESC Troyes en Champagne, France) and Research Fellow at the Institut de Recherche en Gestion (University of Paris Est) Bonnie Buchanan is the Howard Bosanko Professor of Economics and Finance at the Albers School of Business and Economics, Seattle University