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*Management (FRM Part 1 2020 – Book 1 – Chapter 1) Capital charge for VaR-based Market Risk*

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Management 6 IV. 1.2.3 Risk Measurement in Large Corporations 7 IV.  
1.3 Downside and Quantile Risk Metrics 9 IV. 1.3.1 Semi-Standard  
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Lower Partial Moments 10

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Table of contents

The most up-to-date resource on market risk methodologies Financial professionals in both the front and back office require an understanding of market risk and how to manage it. Measuring Market Risk provides this understanding with an overview of the most recent innovations in Value at Risk (VaR) and Expected Tail Loss (ETL) estimation. This book is filled with clear and accessible explanations of complex issues that arise in risk measuring—from parametric versus nonparametric estimation to incremental and component risks. Measuring Market Risk also includes accompanying software written in Matlab—allowing the reader to simulate and run the examples in the book.

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The three-volume set LNCS 5101-5103 constitutes the refereed proceedings of the 8th International Conference on Computational Science, ICCS 2008, held in Krakow, Poland in June 2008. The 167 revised papers of the main conference track presented together with the abstracts of 7 keynote talks and the 100 revised papers from 14 workshops were carefully reviewed and selected for inclusion in the three volumes. The main conference track was divided into approximately 20 parallel sessions addressing topics such as e-science applications and systems, scheduling and load balancing, software services and tools, new hardware and its applications, computer networks, simulation of complex systems, image processing and visualization, optimization techniques, numerical linear algebra, and numerical algorithms. The second volume contains workshop papers related to various computational research areas, e.g.: computer graphics and geometric modeling, simulation of multiphysics multiscale systems, computational chemistry and its applications, computational finance and business intelligence, physical, biological and social networks, geocomputation, and teaching computational science. The third volume is mostly related to computer science topics such as bioinformatics' challenges to computer science, tools for program development and analysis in computational science, software engineering for large-scale computing, collaborative and

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cooperative environments, applications of workflows in computational science, as well as intelligent agents and evolvable systems.

This edited volume contains essential readings for financial analysts and market practitioners working at Central Banks and Sovereign Wealth Funds. It presents the reader with state-of-the-art methods that are directly implementable, and industry 'best-practices' as followed by leading institutions in their field.

Written by leading market risk academic, Professor Carol Alexander, Pricing, Hedging and Trading Financial Instruments forms part three of the Market Risk Analysis four volume set. This book is an in-depth, practical and accessible guide to the models that are used for pricing and the strategies that are used for hedging financial instruments, and to the markets in which they trade. It provides a comprehensive, rigorous and accessible introduction to bonds, swaps, futures and forwards and options, including variance swaps, volatility indices and their futures and options, to stochastic volatility models and to modelling the implied and local volatility surfaces. All together, the Market Risk Analysis four volume set illustrates virtually every concept or formula with a practical, numerical example or a longer, empirical case study. Across all four

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volumes there are approximately 300 numerical and empirical examples, 400 graphs and figures and 30 case studies many of which are contained in interactive Excel spreadsheets available from the accompanying CD-ROM . Empirical examples and case studies specific to this volume include: Duration-Convexity approximation to bond portfolios, and portfolio immunization; Pricing floaters and vanilla, basis and variance swaps; Coupon stripping and yield curve fitting; Proxy hedging, and hedging international securities and energy futures portfolios; Pricing models for European exotics, including barriers, Asians, look-backs, choosers, capped, contingent, power, quanto, compo, exchange, 'best-of' and spread options; Libor model calibration; Dynamic models for implied volatility based on principal component analysis; Calibration of stochastic volatility models (Matlab code); Simulations from stochastic volatility and jump models; Duration, PV01 and volatility invariant cash flow mappings; Delta-gamma-theta-vega mappings for options portfolios; Volatility beta mapping to volatility indices.

This volume contains papers presented at the IFAC symposium on Modeling and control of Economic Systems (SME 2001), which was held at the university of Klagenfurt, Austria. The symposium brought together scientists and users to explore current theoretical

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developments of modeling techniques for economic systems. It contains a section of plenary, invited and contributed papers presented at the SME 2001 symposium. The papers presented in this volume reflect advances both in methodology and in applications in the area of modeling and control of economic systems.

Written by leading market risk academic, Professor Carol Alexander, Practical Financial Econometrics forms part two of the Market Risk Analysis four volume set. It introduces the econometric techniques that are commonly applied to finance with a critical and selective exposition, emphasising the areas of econometrics, such as GARCH, cointegration and copulas that are required for resolving problems in market risk analysis. The book covers material for a one-semester graduate course in applied financial econometrics in a very pedagogical fashion as each time a concept is introduced an empirical example is given, and whenever possible this is illustrated with an Excel spreadsheet. All together, the Market Risk Analysis four volume set illustrates virtually every concept or formula with a practical, numerical example or a longer, empirical case study. Across all four volumes there are approximately 300 numerical and empirical examples, 400 graphs and figures and 30 case studies many of which are contained in interactive Excel spreadsheets available from the the

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Written by leading market risk academic, Professor Carol Alexander, Quantitative Methods in Finance forms part one of the Market Risk Analysis four volume set. Starting from the basics, this book helps readers to take the first step towards becoming a properly qualified financial risk manager and asset manager, roles that are currently in

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huge demand. Accessible to intelligent readers with a moderate understanding of mathematics at high school level or to anyone with a university degree in mathematics, physics or engineering, no prior knowledge of finance is necessary. Instead the emphasis is on understanding ideas rather than on mathematical rigour, meaning that this book offers a fast-track introduction to financial analysis for readers with some quantitative background, highlighting those areas of mathematics that are particularly relevant to solving problems in financial risk management and asset management. Unique to this book is a focus on both continuous and discrete time finance so that Quantitative Methods in Finance is not only about the application of mathematics to finance; it also explains, in very pedagogical terms, how the continuous time and discrete time finance disciplines meet, providing a comprehensive, highly accessible guide which will provide readers with the tools to start applying their knowledge immediately. All together, the Market Risk Analysis four volume set illustrates virtually every concept or formula with a practical, numerical example or a longer, empirical case study. Across all four volumes there are approximately 300 numerical and empirical examples, 400 graphs and figures and 30 case studies many of which are contained in interactive Excel spreadsheets available from the accompanying CD-ROM . Empirical examples and case studies specific to this volume

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include: Principal component analysis of European equity indices;  
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