



Simulation Techniques in Financial Risk Management (Statistics in Practice)

Ngai Hang Chan, Hoi-Ying Wong

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This unique resource provides simulation techniques for financial risk managers ensuring you become well versed in many recent innovations, including Gibbs sampling, the use of heavy-tailed distributions in VaR calculations, construction of volatility smile, and state space modeling. The authors illustrate key concepts with examples and case studies you can reproduce using either S-PLUS® or Visual Basic® and provide exercises so you can apply new concepts and test your knowledge.

Simulation Techniques in Financial Risk Management is invaluable both as a resource for risk managers in the financial and actuarial industries and as a coursebook for upper-level undergraduate and graduate courses in simulation and risk management.

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