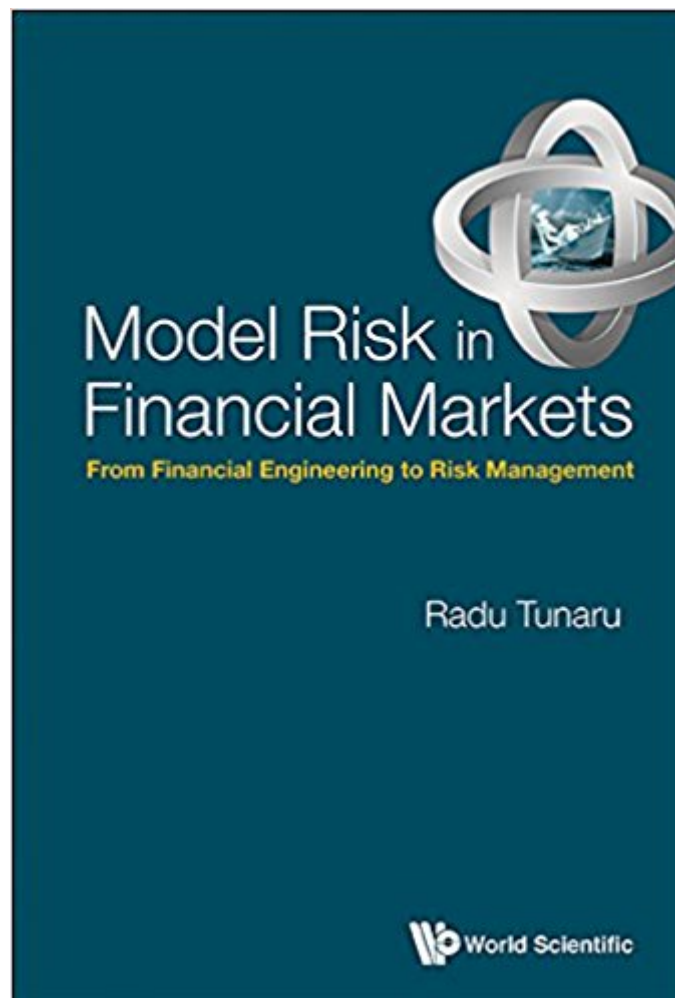




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Model Risk In Financial Markets:From Financial Engineering To Risk Management



Synopsis

The financial systems in most developed countries today build up a large amount of model risk on a daily basis. However, this is not particularly visible as the financial risk management agenda is still dominated by the subprime-liquidity crisis, the sovereign crises, and other major political events. Losses caused by model risk are hard to identify and even when they are internally identified, as such, they are most likely to be classified as normal losses due to market evolution. Model Risk in Financial Markets: From Financial Engineering to Risk Management seeks to change the current perspective on model innovation, implementation and validation. This book presents a wide perspective on model risk related to financial markets, running the gamut from financial engineering to risk management, from financial mathematics to financial statistics. It combines theory and practice, both the classical and modern concepts being introduced for financial modelling. Quantitative finance is a relatively new area of research and much has been written on various directions of research and industry applications. In this book the reader gradually learns to develop a critical view on the fundamental theories and new models being proposed.

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