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Resource Management Michael Wilson,1974 The Cumulative Book Index ,1922 **Mechanical Engineering** ,1919

VaR Methodology for Non-Gaussian Finance Marine Habart-Corlosquet,Jacques Janssen,Raimondo Manca,2013-05-06 With the impact of the recent financial crises more attention must be given to new models in finance rejecting Black Scholes Samuelson assumptions leading to what is called non Gaussian finance With the growing importance of Solvency II Basel II and III regulatory rules for insurance companies and banks value at risk VaR one of the most popular risk indicator techniques plays a fundamental role in defining appropriate levels of equities The aim of this book is to show how new VaR techniques can be built more appropriately for a crisis situation VaR methodology for non Gaussian finance looks at the importance of VaR in standard international rules for banks and insurance companies gives the first non Gaussian extensions

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operational general systems problem solving framework which extends the investigative capabilities of researchers of specific systems The last chapter also contains an example of an overall investigation which utilizes the framework and which proceeds from system definition through the derivation of explanatory knowledge regarding the object system and which illustrates in detail most of the concepts and elements of the framework *Robust Portfolio Optimization and Management* Frank J. Fabozzi, Petter N. Kolm, Dessislava A. Pachamanova, Sergio M. Focardi, 2007-06-04 Praise for Robust Portfolio Optimization and Management In the half century since Harry Markowitz introduced his elegant theory for selecting portfolios investors and scholars have extended and refined its application to a wide range of real world problems culminating in the contents of this masterful book Fabozzi Kolm Pachamanova and Focardi deserve high praise for producing a technically rigorous yet remarkably accessible guide to the latest advances in portfolio construction Mark Kritzman President and CEO Windham Capital Management LLC The topic of robust optimization RO has become hot over the past several years especially in real world financial applications This interest has been sparked in part by practitioners who implemented classical portfolio models for asset allocation without considering estimation and model robustness a part of their overall allocation methodology and experienced poor performance Anyone interested in these developments ought to own a copy of this book The authors cover the recent developments of the RO area in an intuitive easy to read manner provide numerous examples and discuss practical considerations I highly recommend this book to finance professionals and students alike John M Mulvey Professor of Operations Research and Financial Engineering Princeton University

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