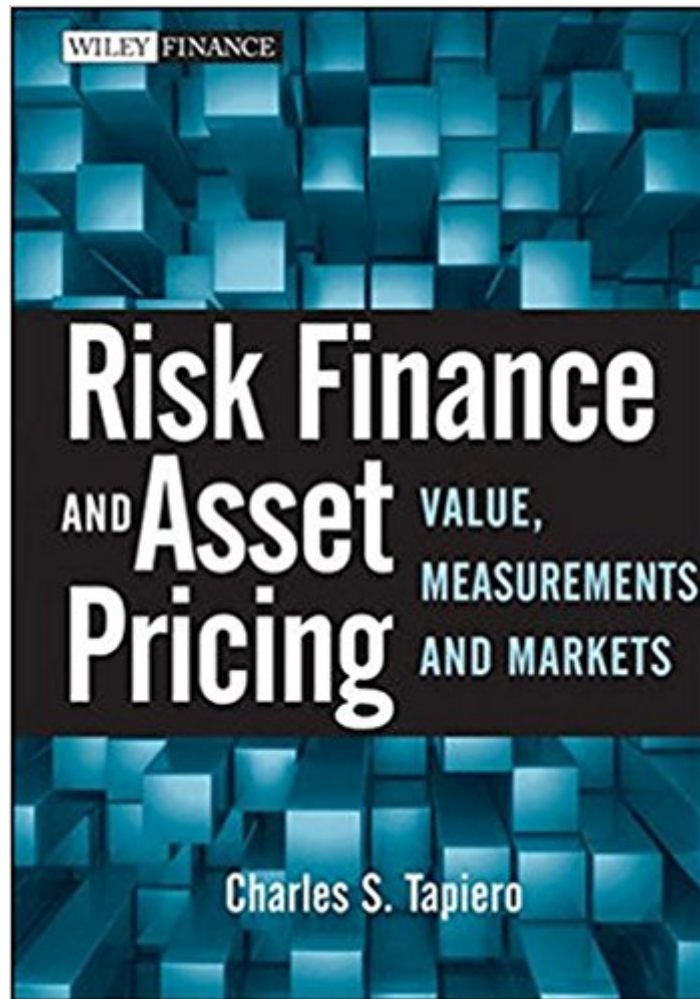


The book was found

Risk Finance And Asset Pricing: Value, Measurements, And Markets



Synopsis

A comprehensive guide to financial engineering that stresses real-world applications. Financial engineering expert Charles S. Tapiero has his finger on the pulse of shifts coming to financial engineering and its applications. With an eye toward the future, he has crafted a comprehensive and accessible book for practitioners and students of Financial Engineering that emphasizes an intuitive approach to financial and quantitative foundations in financial and risk engineering. The book covers the theory from a practitioner perspective and applies it to a variety of real-world problems. Examines the cornerstone of the explosive growth in markets worldwide. Presents important financial engineering techniques to price, hedge, and manage risks in general. Author heads the largest financial engineering program in the world. Author Charles Tapiero wrote the seminal work Risk and Financial Management.

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Customer Reviews

I have used earlier drafts of this textbook in teaching another section of the core course in financial risk management and asset pricing required of every Master's student in Financial Engineering at NYU-Poly in the Department of Finance and Risk Engineering, of which the author is chair. All of the best features of those drafts are still here in the final version, and some new ones. The book blends things together. It blends a broad scope (options valuation, asset pricing, risk analysis, credit risk, and more) with a depth of details. The same blending carries over in the structure of the book. Tapiero is extremely careful to present results and insights in as general as possible a way, with specific applications given as examples. Even the capital asset pricing model is essentially just an

example, though it is addressed a couple of times to focus on different aspects of it. There is no way to cover everything that is in this book in a single course. But it is certainly possible to cover all of the highlights, such that students become familiar with the book, and can continue to use it as a reference later in their careers. For example, early chapters discuss basic option pricing from scratch; the final chapter discusses, among other things, how to calculate the implied risk neutral distribution from option prices, a challenging topic in its own right. It also blends, or as Tapiero would say, bridges, theory and practice. One of the nice features of the layout of the book is that it begins with a history of finance, which is quite remarkable that, as it exists today, it is really only a few decades old, and a thorough overview of risks and finance, including all of the hot topics of the day. (So it also blends the past with the present and the future.)

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