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Correlation Risk Modeling and Management

A thorough guide to correlation risk and its growing importance

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in global financial markets. Ideal for anyone studying for CFA, PRMIA, CAIA, or other certifications, Correlation Risk Modeling and Management is the first rigorous guide to the topic of correlation risk. A relatively overlooked type of risk until it caused major unexpected losses during the financial crisis of 2007 through 2009, correlation risk has become a major focus of the risk management departments in major financial ...

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He is author of five books, including his 2014 book, Correlation Risk Modeling and Management An Applied Guide including the Basel III Correlation Framework. Review In the past, derivatives researchers have devoted a great deal of effort to modeling volatility, but have not paid enough attention on correlation.

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Correlation Risk Modeling and Management | Wiley Online Books

Correlation risk was highlighted in the global financial crisis of 2007-09, when correlations between many financial variables, such as return correlation between equities, the default correlation between debtors or the default correlation between a debtor and an insurer, increased dramatically.

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Correlation Risk Modeling and Management - Riskworld

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Meissner, Correlation Risk Modeling and Management ...

Correlation risk refers to the change in the payoff from an asset when the correlation between the underlying assets is stochastic or uncertain. There are several potential mechanisms for the correlation risk to be transmitted from the underlying interest rates to the swap spreads.

Modeling Correlation Risk - ScienceDirect

The Pearson correlation model is by far the most prominent in finance. It is applied in risk measures such as VaR (value-at-risk), see Chapters 1, 10 and 12; ES (expected shortfall), see Chapter 16; ERM (enterprise risk management); and EVT (extreme value theory).

The Pearson Correlation Model - Work of the Devil? - Risk.net

Ideal for anyone studying for CFA, PRMIA, CAIA, or other

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Correlation Risk Modeling and Management by Meissner

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Correlation Risk Management and Modeling is an indispensable resource for anyone with exposure to financial correlations and financial correlation risk. It also is an excellent graduate-level text and a valuable study guide for those preparing to sit for their CFA, PRMIA, CAIA exams or other related certification tests. From the Back Cover

Correlation Risk Modeling and Management: An Applied Guide ...

Because traditional risk management tools do not account for the interdependency of the risk factors, traditional measures of overall price risk may be inaccurate for portfolios that contain correlation products. The market for correlation products represents a growing portion of the overall market for securities that trade over the counter.

Correlation Products and Risk Management Issues

A thorough guide to correlation risk and its growing importance in global financial markets Ideal for anyone studying for CFA, PRMIA, CAIA, or other certifications, Correlation Risk Modeling and Management is the first rigorous guide to the topic of correlation risk.

Correlation risk modeling and management : an applied

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Financial correlations play a key role in modern finance. Under the capital asset pricing model (CAPM; a model recognised by a Nobel prize), an increase in diversification increases the return/risk ratio. Measures of risk include value at risk, expected shortfall, and portfolio return variance.

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6 Key Considerations for Model Risk Management. Posted on 3/23/2016. During the most recent Operational Risk/ERM Audio Conference, Elizabeth Mays, chief model risk officer at PNC, discussed the importance of model risk management in finance and provided important points of guidance that banks should consider as they develop and use models. 1.

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