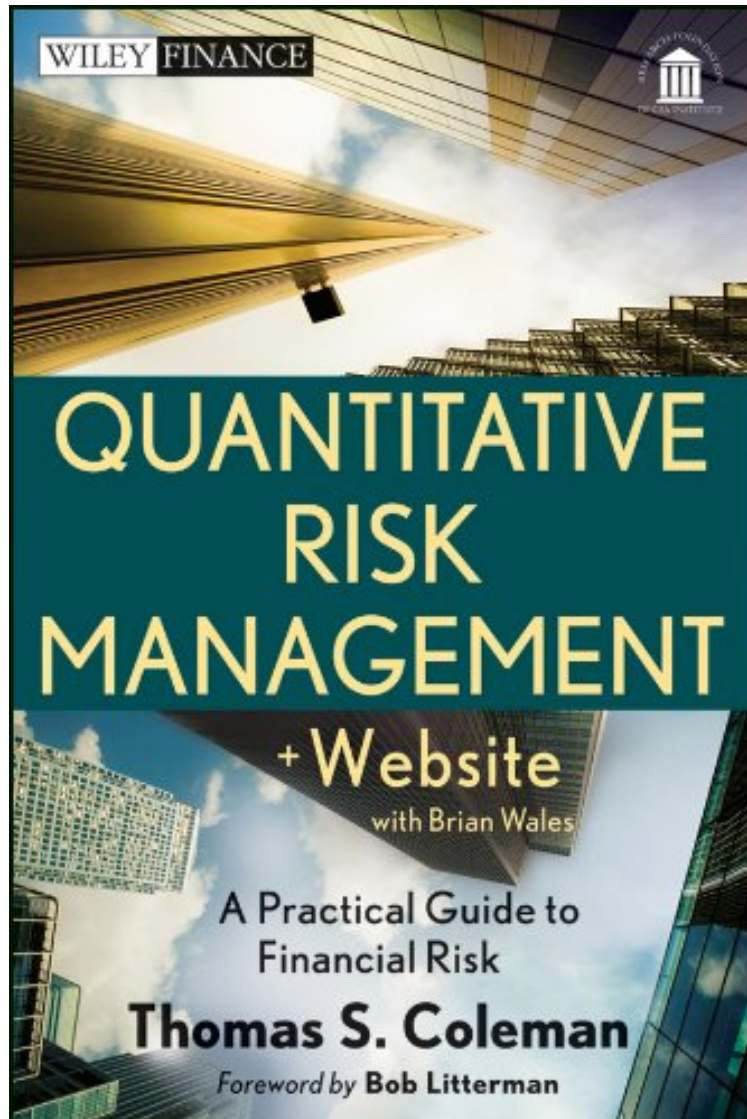


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## Quantitative Risk Management: A Practical Guide to Financial Risk (Wiley Finance)

*Thomas S. Coleman*

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State of the art risk management techniques and practices—supplemented with interactive analytics All too often risk management books focus on risk measurement details without taking a broader view. Quantitative Risk Management delivers a synthesis of common sense management together with the cutting-edge tools of modern theory. This book presents a road map for tactical and strategic decision making designed to control risk and capitalize on opportunities. Most provocatively it challenges the conventional wisdom that "risk management" is or ever should be delegated to a separate department. Good managers have always known that managing risk is central to a financial firm and must be the responsibility of anyone who contributes to the profit of the firm. A guide to risk management for financial firms and managers in the post-crisis world, Quantitative Risk Management updates the techniques and tools used to measure and monitor risk. These are often mathematical and specialized, but the ideas are simple. The book starts with how we think about risk and uncertainty, then turns to a practical explanation of how risk is measured in today's complex financial markets. Covers everything from risk measures, probability, and regulatory issues to portfolio risk analytics and reporting Includes interactive graphs and computer code for portfolio risk and analytics Explains why tactical and strategic decisions must be made at every level of the firm and portfolio Providing the models, tools, and techniques firms need to build the best risk management practices, Quantitative Risk Management is an essential volume from an experienced manager and quantitative analyst.

From the Inside Flap Risk is at the core of any financial business. Quantitative Risk Management introduces the technical and managerial tools you need to assess and respond to risk. This comprehensive volume puts risk management in the hands of those on the front lines responsible for managing firms and their profits, and also provides readers access to a website that offers practical guidance for using the techniques discussed in the text. In recent years, risk tools and techniques have grown increasingly mathematical and technical. Yet risk management is much more than just numbers and must be placed in the context of the broader goals of managing people, processes, and institutions. Author and risk expert Thomas Coleman reconciles the mathematical and managerial elements of the field in a way that all financial professionals can understand. Understanding risk requires thinking carefully about uncertainty. Unfortunately, as humans we are often bad at doing so. Coleman introduces basic concepts in probability, focusing particularly on paradoxes and conundrums that highlight the errors and fallacies we can easily fall into in order to point you towards a deeper appreciation of how to think about, and manage, uncertainty. Of course, risk management requires knowledge and appreciation of technical tools. This book details the techniques and formulas used to calculate risk, covering both fundamentals and advanced topics in a clear, accessible way. Coleman introduces and explains quantitative tools including volatility, VaR, contribution to risk, best hedges, and many others. Beyond the numbers, Coleman takes you through issues such as managing people, data and IT, and infrastructure. In the end, risk management is about building a culture and organization that can respond to risk and withstand unanticipated events. Innovative, wide-ranging in scope, and bringing the essentials of managing risk to life, Quantitative Risk Management uniquely combines the models, tools, and techniques that anyone working in the financial field must understand to build better, safer risk management practices. From the Back Cover State-of-the-art risk management techniques and practices for understanding, assessing, and responding to risk in financial firms "The title says it all. This really is 'A Practical Guide to Risk Management.' It is an enjoyable read for almost anyone in the investment field, while still providing lots of insights to risk professionals. A very well-written book!" —Roger G. Ibbotson, Chairman CIO, Zebra Capital Management; Professor in Practice of Finance, Yale School of Management "By combining solid probabilistic foundations with a relentless focus on real practitioner issues, Coleman has produced an invaluable reference for experienced risk managers and traders and also an introductory text for those new to the field." —Andrew Morton, Global Head of G10 Rates, Citigroup; co-originator of the Heath-Jarrow-Morton interest rate model "Very clear and easy to understand, concrete and matter-of-fact. It is a rare effort to make difficult subjects understandable while remaining true to the technical and professional foundations." —Cyril Le Touzeacute;, Chief Risk Officer, Creaacute;dit Mutuelndash;CIC Group About the Author Thomas S. Coleman has worked in the finance industry for more than twenty years and has considerable experience in trading, risk

management, and quantitative modeling. Mr. Coleman currently manages a risk advisory consulting firm. He is the author, together with Roger Ibbotson and Larry Fisher, of *Historical U.S. Treasury Yield Curves*.