

Elements of Financial Risk Management

By Peter Christoffersen

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Elements of Financial Risk Management offers an introduction to modern risk management. It focuses on implementation, especially recent techniques which facilitate bridging the gap between standard textbooks on risk and real-life risk management systems.

It identifies key features of risk asset returns and captures them in tractable statistical models in the companion website. It presents step-by-step approaches as a means to solve problems.

This book is intended for three types of readers with an interest in financial risk management. First, Master's and Ph.D. students specializing in finance and economics. Second, market practitioners with a quantitative undergraduate or graduate degree. Third, a small group of advanced undergraduates majoring in either economics, engineering, finance, or another quantitative field.

The book will also suit those in financial engineering courses who have strong quantitative backgrounds and those in Ph.D. courses.

*Pinpoints key features of risk asset returns and captures them in tractable statistical models in the companion website *Presents step-by-step approaches as a means to solve problems *Visible patterns in the data motivate the choices of tools, and when tools fall short, it presents the next tool

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Editorial Review

Review
"Christoffersen offers a very readable, one-of-a-kind introduction to modern risk management and associated techniques for volatility and correlation modeling. The book strikes an excellent balance between mathematical rigor and intuition, and I would highly recommend it to any student or finance practitioner interested in learning about the latest and most important new developments in the field. This is a winner."
--Tim Bollerslev, Duke University, Durham, North Carolina, U.S.A.
"A very useful risk management book, emphasizing the statistical modeling of market risk"
--Philippe Jorion, University of California, Irvine, U.S.A.
"This is a book I and dozens of others wanted to write, and a book everyone in financial risk management will want to read. It is rigorous yet immensely practical, unifying many threads from the past and pointing the way toward the future -- an instant classic."
--Francis X. Diebold, WP Carey Professor of Economics, Professor of Finance and Statistics, Department of Economics, University of Pennsylvania, U.S.A.

From the Back Cover
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"A very useful risk management book, emphasizing the statistical modeling of market risk."
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- Francis X. Diebold, WP Carey Professor of Economics, Professor of Finance and Statistics, Department of Economics, University of Pennsylvania

'Elements of Financial Risk Management' pinpoints key features of risk asset returns and captures them in tractable statistical models. Written for those who measure and manage risks, Christoffersen explores various types of market risk as well as the construction of conditional densities for simple assets, simulation based methods in risk management, option pricing and hedging, and risk model evaluation and comparison.

Pedagogically effective, it presents step-by-step approaches as a means to solve problems. Visible patters in the data motivate the choices of tools, and when tools fall short, it presents the next tool. This unique approach bridges the gap between theory and practice.

About the Author:
Peter Christoffersen is a finance professor at McGill University, Montreal, Quebec, Canada and a Fellow of CIRANO.

About the Author
By Dr. Peter Christoffersen

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