



# Financial Risk Management: Models, History, and Institutions

*Allan M. Malz*

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Financial risk has become a focus of financial and nonfinancial firms, individuals, and policy makers. But the study of risk remains a relatively new discipline in finance and continues to be refined. The financial market crisis that began in 2007 has highlighted the challenges of managing financial risk. Now, in *Financial Risk Management*, author Allan Malz addresses the essential issues surrounding this discipline, sharing his extensive career experiences as a risk researcher, risk manager, and central banker. The book includes standard risk measurement models as well as alternative models that address options, structured credit risks, and the real-world complexities of risk modeling, and provides the institutional and historical background on financial innovation, liquidity, leverage, and financial crises that is crucial to practitioners and students of finance for understanding the world today.

*Financial Risk Management* is equally suitable for firm risk managers, economists, and policy makers seeking grounding in the subject. This timely guide skillfully surveys the landscape of financial risk and the financial developments of recent decades that culminated in the crisis. The book provides a comprehensive overview of the different types of financial risk we face, as well as the techniques used to measure and manage them. Topics covered include:

- Market risk, from Value-at-Risk (VaR) to risk models for options
- Credit risk, from portfolio credit risk to structured credit products
- Model risk and validation
- Risk capital and stress testing
- Liquidity risk, leverage, systemic risk, and the forms they take
- Financial crises, historical and current, their causes and characteristics
- Financial regulation and its evolution in the wake of the global crisis
- And much more

Combining the more model-oriented approach of risk management-as it has evolved over the past two decades-with an economist's approach to the same issues, *Financial Risk Management* is the essential guide to the subject for today's complex world.

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