DESCRIPTION

An essential reference dedicated to a wide array of financial models, issues in financial modeling, and mathematical and statistical tools for financial modeling

The need for serious coverage of financial modeling has never been greater, especially with the size, diversity, and efficiency of modern capital markets. With this in mind, the Encyclopedia of Financial Models, 3 Volume Set has been created to help a broad spectrum of individuals—ranging from finance professionals to academics and students—understand financial modeling and make use of the various models currently available.

Incorporating timely research and in-depth analysis, the Encyclopedia of Financial Models is an informative 3-Volume Set that covers both established and cutting-edge models and discusses their real-world applications. Edited by Frank Fabozzi, this set includes contributions from global financial experts as well as academics with extensive consulting experience in this field. Organized alphabetically by category, this reliable resource consists of three separate volumes and 127 entries—touching on everything from asset pricing and bond valuation models to trading cost models and volatility—and provides readers with a balanced understanding of today’s dynamic world of financial modeling.

Frank Fabozzi follows up his successful Handbook of Finance with another major reference work, The Encyclopedia of Financial Models
Covers the two major topical areas: asset valuation for cash and derivative instruments, and portfolio modeling

* Fabozzi explores the critical background tools from mathematics, probability theory, statistics, and operations research needed to understand these complex models

* Organized alphabetically by category, this book gives readers easy and quick access to specific topics sorted by an applicable category among them Asset Allocation, Credit Risk Modeling, Statistical Tools

3 Volumes

Financial models have become increasingly commonplace, as well as complex. They are essential in a wide range of financial endeavors, and this 3-Volume Set will help put them in perspective.

ABOUT THE AUTHOR

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