



Extreme Financial Risks and Asset Allocation **(Series in Quantitative Finance)**

Olivier Le Courtois, Christian Walter

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Each financial crisis calls for — by its novelty and the mechanisms it shares with preceding crises — appropriate means to analyze financial risks. In *Extreme Financial Risks and Asset Allocation*, the authors present in an accessible and timely manner the concepts, methods, and techniques that are essential for an understanding of these risks in an environment where asset prices are subject to sudden, rough, and unpredictable changes. These phenomena, mathematically known as “jumps”, play an important role in practice. Their quantitative treatment is generally tricky and is sparsely tackled in similar books. One of the main appeals of this book lies in its approachable and concise presentation of the ad hoc mathematical tools without sacrificing the necessary rigor and precision.

This book contains theories and methods which are usually found in highly technical mathematics books or in scattered, often very recent, research articles. It is a remarkable pedagogical work that makes these difficult results accessible to a large readership. Researchers, Masters and PhD students, and financial engineers alike will find this book highly useful.

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This Extreme Financial Risks and Asset Allocation (Series in Quantitative Finance) book is simply not ordinary book, you have after that it the world is in your hands. The benefit you receive by reading this book is usually information inside this book incredible fresh, you will get facts which is getting deeper you read a lot of information you will get. This kind of Extreme Financial Risks and Asset Allocation (Series in Quantitative Finance) without we understand teach the one who studying it become critical in considering and analyzing. Don't become worry Extreme Financial Risks and Asset Allocation (Series in Quantitative Finance) can bring if you are and not make your carrier space or bookshelves' come to be full because you can have it with your lovely laptop even phone. This Extreme Financial Risks and Asset Allocation (Series in Quantitative Finance) having fine arrangement in word in addition to layout, so you will not feel uninterested in reading.

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