



Implementing Value at Risk (Wiley Series in Financial Engineering)

Philip Best

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Implementing Value at Risk Philip Best Value at Risk (VAR) is an estimate of the potential loss on a trading or investment portfolio. Its use has swept the banking world and is now accepted as an essential tool in any risk manager's briefcase. Perhaps the greatest strength of VAR is that it can cope with virtually all financial products, from simple securities through to complex exotic derivatives. This allows the risk taken, across diverse trading activities, to be compared. This said, VAR is no panacea. It is as critical to understand when the use of VAR is inappropriate as it is to understand the value VAR can add to a bank's understanding and control of its risks. This book aims to explain how VAR can be used as an integral part of a risk and business management framework, rather than as a stand-alone tool. The objectives of this book are to explain: What VAR is - and isn't! How to calculate VAR - the three main methods Why stress testing is needed to complement VAR How to make stress testing effective How to use VAR and stress testing to manage risk How to use VAR to improve a bank's performance VAR as a regulatory measure of risk and capital Risk management practitioners, general bank managers, consultants and students of finance and risk management will find this book, and the software package included, an invaluable addition to their library.

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