



# Financial Engineering: Derivatives and Risk Management

*Keith Cuthbertson, Dirk Nitzsche*

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This text provides a thorough treatment of futures, 'plain vanilla' options and swaps as well as the use of exotic derivatives and interest rate options for speculation and hedging. Pricing of options using numerical methods such as lattices (BOPM), Mone Carlo simulation and finite difference methods, in addition to solutions using continuous time mathematics, are also covered. Real options theory and its use in investment appraisal and in valuing internet and biotechnology companies provide cutting edge practical applications. Practical risk management issues are examined in depth. Alternative models for calculating Value at Risk (market risk) and credit risk provide the thoretical basis for a practical and timely overview of these areas of regulatory policy.

This book is designed for courses in derivatives and risk management taken by specialist MBA, MSc Finance students or final year undergraduates, either as a stand-alone text or as a follow-on to Investments: Spot and Derivatives Markets by the same authors.

The authors adopt a real-world emphasis throughout, and include features such as:

- \* topic boxes, worked examples and learning objectives
- \* Financial Times and Wall Street Journal newspaper extracts and analysis of real world cases
- \* supporting web site including Lecturer's Resource Pack and Student Centre with interactive Excel and GAUSS software

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Part of the way that financial engineering removes risk is by employing complex investment techniques like derivatives, which base their value on the value of underlying instruments and can be used to hedge risk. In addition, financial engineering can be used to devise computer programs that can react to trading opportunities very quickly. The advantage gained from such split-second trading can also help to manage risk. Since financial engineering and risk management are such a big part of the modern investment scene, the demand for financial engineers has grown immensely. Experts in the field with proven track records of risk management can often command large salaries and choose between competing firms. Ad. You might also Like. Recommended. Practical risk management issues are examined in depth. Alternative models for calculating Value at Risk (market risk) and credit risk provide the theoretical basis for a practical and timely overview of these areas of regulatory policy. Presents the treatment of derivatives within a wider risk management context. Includes coverage of risk management, including VaR, 'Risk Grades' stress testing, extreme value theory, contemporary models of credit risk and their relevance to current debates on global regulatory policy. Adopts a real-world emphasis throughout, including 'topic boxes', FT and WSJ extracts, mini cases, numerical examples and 'hands on' Excel spreadsheets.