

Risk
books



Catalogue 2019

Risk.net

Introduction

Welcome to Risk Books catalogue for 2019, which features our newest titles and best-sellers

In risk management, the watchword is technology: advances in artificial intelligence, machine learning and network analytics are impacting the way markets behave and supervisors act. These changes will have a profound effect over the coming years as practitioners strive to capitalise and regulatory bodies seek to understand and set rules. These changes challenge existing legal and ethical norms. Already fault lines are appearing, and Risk Books will, I confidently predict, be publishing more in this area.

For Risk Books it is a time of change as we strengthen our ties with Risk.net. The response from the Risk.net audience has been positive and we will be exploring new ways to surface and present content as a part of this move.

One element that has not changed is the demand for information and knowledge among those whose business is the transformation of risk. For more than two decades, Risk Books' content has focused on the needs of this community, and continues to do so. It is this intellectual crucible that is behind Risk Books' growing list of over 250 titles. Risk Books champion excellence by linking research and practice in a wide range of technical subjects for the benefit of practitioners, academics, investors and corporate users, drawn from a wide range of industries.

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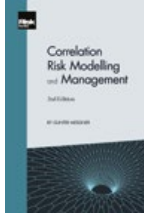
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Correlation Risk Management and Modelling

By Gunter Meissner

Price: £85
ISBN: 9781782724056

Synopsis:

Gunter Meissner returns with a fully updated second edition of *Correlation Risk*, the first book to address financial correlation risk in detail. The book discusses the conceptual, mathematical and computational properties of the main correlation models and evaluates their benefits and limitations for finance, making it valuable to anyone who is exposed to financial correlations and financial correlation risk, a big range!



Longevity Risk (2nd edition)

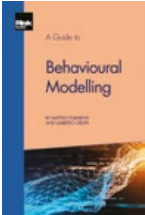
Emma McWilliam, Matt Thomas & Howie Timothy

Price: £145
ISBN: 9781782723882

Synopsis:

Managing longevity risk requires an understanding of a wide range of issues, from the measurement of risk for pricing, reserving and setting aside capital, to the management of risk through de-risking, reinsurance and capital markets solutions. These diverse topics are assiduously explored in this text by longevity thought-leaders and practitioners, whose extensive experience cuts across disciplines, from (re)insurance to capital markets, from law to medicine and academia, as well as across the major longevity markets globally.





A Guide to Behavioural Modelling for ALM

By Matteo Formenti & Umberto Crespi

Price: £145

ISBN: 9781782724049

Synopsis:

Client behaviour deeply impacts a bank's liquidity, funding, interest-rate position and, consequently, the management of its asset/liability mismatch and related profitability. Therefore it is imperative that risk managers and modellers alike understand how to model client behaviour according to the needs of their business. It is the aim of this book to improve that understanding and highlight modelling techniques from the simple through to the complex, offering a broad suite of tools to improve the management of an institution's balance sheet.



The Handbook of Corporate Financial Risk Management (2nd edition)

By Stanley Myint & Fabrice Famery

Price: £99

ISBN: 9781782723929

Synopsis:

Stanley Myint and Fabrice Famery (BNP Paribas) have based this book on 700+ client projects spanning over 14 years. Find out how the largest European non-financial companies are managing their financial risks. How do you hedge financial risks? How do you determine which risks to hedge first, and which ones (if any) should be left unhedged? The Handbook of Corporate Financial Risk Management addresses these problems, providing a detailed guide to financial risks facing corporates.



Popular Reads



Fintech: Growth and Deregulation

By D.R. Maurice, Jack Freund & David Fairman

Price: £145
ISBN: 9781782723875

Synopsis:

Fintech: Growth and Deregulation will act as a guide to the financial technology revolution, and the disruption, innovation and opportunity therein. This book will advance the concept of how the rapid pace of expansion relates to new challenges in operational risk management. The implications for risk management professionals are serious as both institutions and consumers are impacted. Regulation in this new evolving environment is challenged especially as new forms of operational risk emerge.



Front-to-Back Designing and Changing Trade Processing Infrastructure

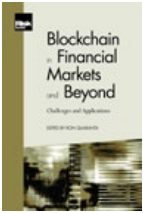
By Martin Walker

Price: £85
ISBN: 97782723899

Synopsis:

Martin Walker shows the reader how to design an infrastructure that does the basics well and can respond to changes in regulations without breaking or incurring billions of dollars of costs. *Front-to-Back Approaches to Designing and Changing Trade Processing Infrastructures* will have a broad appeal across a variety of market participants. The book is broken down into 3 clear sections; the fundamentals, problems that have built up over years and finally, he examines strategies investment banks have followed.





Blockchain in Financial Markets and Beyond: Challenges and Applications

By Ron Quaranta

Price: £145

ISBN: 9781782723448

Synopsis:

Blockchain in Financial Markets and Beyond: Challenges and Applications, edited by Ron Quaranta, will teach the reader how best to utilise blockchain technology in the financial markets. Authors will examine the origin of blockchain and how it works in practice; how to get your company ready for blockchain; the different rules and regulations around blockchain as they currently stand; and a discussion of the future possibilities for blockchain.



Cyber Risk

By Michael Woodson

Price: £145

ISBN: 9781782722830

Synopsis:

In an increasingly inter-connected world, cyber security has become a global threat that knows no boundaries. *Cyber Risk* provides readers with a comprehensive overview of the key developments in cyber security within the financial space, enabling them to learn solutions to critical issues and formulate a good practice methodology that ensures they stay ahead of the latest threats. Editor Michael Woodson has assembled a team of experts from institutions who are uniquely qualified to contribute to the ongoing discussion.





Operation Risk Perspectives: Cyber, Big Data and Emerging Risks

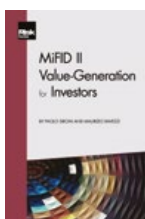
By D.R. Maurice & Jitendra Rathod

Price: £145
ISBN: 9781782722618

Synopsis:

Operational Risk Perspectives: Cyber, Big Data, and Emerging Risks covers key topics related to operational risk currently on the minds of practitioners. The book is comprised of chapters written by both industry professionals and academic experts who provide an overview of the current state of this discipline.

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MiFID II: Value-Generation for Investors

By Paolo Sironi & Maurizio Ravezzi

Price: £145
ISBN: 9781782723837

Synopsis:

Which products or solutions justify the fees? This is the question that has been dominating the investment-management agenda since the global financial crisis, and one that sits at the heart of Paolo Sironi and Maurizio Ravezzi's *MiFID II: Value-generation for Investors*. Here, Sironi and Ravezzi lay out a new model which places the goals and preferences of investors at the centre of the value-generation mechanism as the origin (on-boarding) and the final destination (in-boarding) of advice.

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Hedge Funds and Prime Brokers (2nd edition)

By Mark Berman

Price: £145
ISBN: 9781904339991

Synopsis:

This new book builds on the coverage of best-selling first edition, with expanded coverage and additional contributors. It is the first book to analyse the regulations proposed in the light of the Credit Crisis in Europe, the US and Asia. Edited by an internationally recognised expert in financial services regulation and with contributions from leading experts in investment, law and regulation, Hedge Funds and Prime Brokers, Second Edition is the indispensable guide to all aspects of what has become one of the most important relationships in modern finance.



Foreign Exchange Options and Risk Management

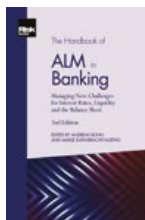
Demetri Papicostas & Francesco Tonin

Price: £145
ISBN: 9781782722625

Synopsis:

The foreign exchange (FX) markets are experiencing a time of great change brought about by unprecedented levels of transparency and efficiency in the aftermath of the Global Financial Crises of the 2000s. Industry experts Demetri Papacostas and Francesco Tonin use their extensive experience and knowledge to examine the behaviour of the FX markets' major players during this critical period.





The Handbook of ALM in Banking (2nd edition)

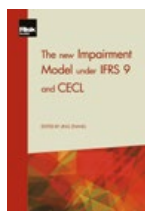
By Andreas Bohn & Marije Elkenbracht-Huizing

Price: £145
ISBN: 9781782723455

Synopsis:

This new edition provides a complete overview on good practices for asset and liability management in banking. This updated edition expands on the previous version to take in an overview of these new regulations and their implications for the ALM area. The two most important developments in the ALM space since the last edition are arguably IRRBB and negative interest rates - both of which are covered here.

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The New Impairment Model under IFRS9 and CECL

By Jing Zhang

Price: £145
ISBN: 9781782723479

Synopsis:

In response to the last financial crisis, the International Accounting Standards Board (IASB) finalised its new standard - IFRS 9 - in July 2014. The package of improvements introduced by IFRS 9 includes a logical model for classification and measurement, a single, forward-looking 'expected loss' impairment model and a substantially-reformed approach to hedge accounting. This title focuses specifically on the second part of the package of improvements discussing new requirements for measuring the impairment of financial assets and, highlights the challenges faced by institutions in implementing the new accounting requirements.

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The FRTB: Impact, Implications and Implementation

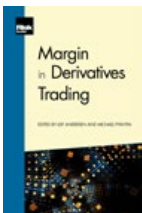
By Sanjay Sharma & John Beckwith

Price: £145

ISBN: 9781782723240

Synopsis:

The FRTB: Impact, Implications, and Implementation is essential reading if you are a practitioner, a consultant, a regulator, an auditor, a ratings agency, an investor, a capital markets participant or a bank stakeholder. How banks plan for the effects, consequences and applications of FRTB is at the heart of Sanjay Sharma and John Beckwith's book. It explores the regulations and their consequences and takes a look at the principal components of the new guidelines.



Margin in Derivatives Trading

By Leif B. G. Andersen & Michael Pykhtin

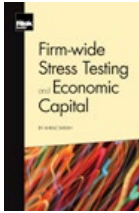
Price: £145

ISBN: 9781782723905

Synopsis:

Many challenges that banks face due to tighter margin requirements are still fresh and, in many cases, without solid industry consensus to guide their resolution. Yet the new margin rules are already in place and, in order to effectively trade in today's markets, financial institutions must quickly develop a keen understanding of the implications of, and techniques for, trading with large margin requirements. Therefore this is a serendipitous time to organise the many strands of margin-related challenges into a coherent framework, and to present the thinking and research on these problems by a collection of leading academics, practitioners and regulators.





Firm-wide Stress Testing

By Ahraz Sheikh

Price: £145
ISBN: 9781782722021

Synopsis:

Readers will understand how to construct and connect economic capital and Firm-wide stress testing models and what considerations and assumptions are required. They will also learn how to recognise and utilise the connections between liquidity, capital and strategy. Ahraz Sheikh (an independent consultant with over 19 years' experience in quantitative risk modelling) establishes a framework that will close the gap between stress testing and economic capital modelling - meaning risk personnel will undertake their modelling work in a unified, coherent way.

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Risk and Governance (2nd edition)

By Sergio Scandizzo

Price: £145
ISBN: 9781782723271

Synopsis:

This new edition of Risk and Governance: A Framework for Banking Organisations details how to structure a new corporate governance framework for financial institutions that responds to the threats highlighted by the financial crisis. These include excessive risk taking, conflicts of interest, biased incentives and compensation and ineffective supervision.

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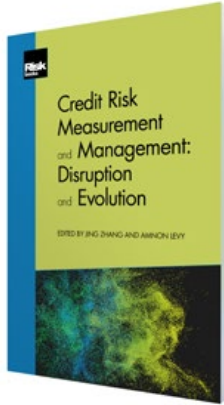
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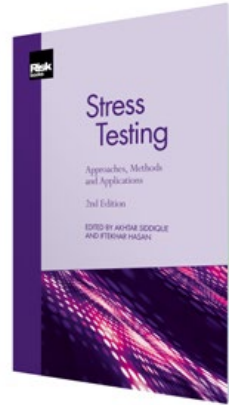
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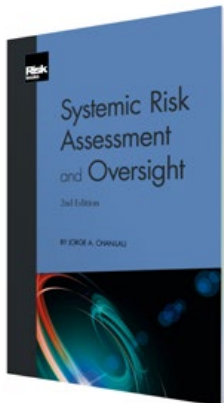
Credit Risk Measurement and Management: Disruption and Evolution

By Jing Zhang & Amnon Levy



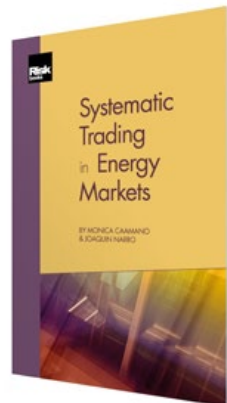
Stress Testing (2nd edition)

By: Akhtar Siddique, Iftekhar Hasan and David Lynch



Systemic Risk Assessment and Oversight (Second Edition)

By Jorge Chan-Lau



Systematic Trading in Energy Markets

By Monica Caamano & Joaquin Narro

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