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KEY=FINANCIAL - CAREY WILCOX

THE OXFORD GUIDE TO FINANCIAL MODELING

APPLICATIONS FOR CAPITAL MARKETS, CORPORATE FINANCE, RISK MANAGEMENT AND FINANCIAL INSTITUTIONS

Oxford University Press **The essential premise of this book is that theory and practice are equally important in describing financial modeling. In it the authors try to strike a balance in their discussions between theories that provide foundations for financial models and the institutional details that provide the context for applications of the models. The book presents the financial models of stock and bond options, exotic options, investment grade and high-yield bonds, convertible bonds, mortgage-backed securities, liabilities of financial institutions--the business model and the corporate model. It also describes the applications of the models to corporate finance. Furthermore, it relates the models to financial statements, risk management for an enterprise, and asset/liability management with illiquid instruments. The financial models are progressively presented from option pricing in the securities markets to firm valuation in corporate finance, following a format to emphasize the three aspects of a model: the set of assumptions, the model specification, and the model applications. Generally, financial modeling books segment the world of finance as "investments," "financial institutions," "corporate finance," and "securities analysis," and in so doing they rarely emphasize the relationships between the subjects. This unique book successfully ties the thought processes and applications of the financial models together and describes them as one process that provides business solutions. Created as a companion website to the book readers can visit www.thomasho.com to gain deeper understanding of the book's financial models. Interested readers can build and test the models described in the book using Excel, and they can submit their models to the site. Readers can also use the site's forum to discuss the models and can browse server based models to gain insights into the applications of the models. For those using the book in meetings or class settings the site provides Power Point descriptions of the chapters. Students can use available question banks on the chapters for studying.**

FINANCIAL MODELLING IN PRACTICE

A CONCISE GUIDE FOR INTERMEDIATE AND ADVANCED LEVEL

Wiley **Financial Modelling in Practice: A Concise Guide for Intermediate and Advanced Level** is a practical, comprehensive and in-depth guide to financial modelling designed to cover the modelling issues that are relevant to facilitate the construction of robust and readily understandable models. Based on the authors extensive experience of building models in business and finance, and of training others how to do so this book starts with a review of Excel functions that are generally most relevant for building intermediate and advanced level models (such as Lookup functions, database and statistical functions and so on). It then discusses the principles involved in designing, structuring and building relevant, accurate and readily understandable models (including the use of sensitivity analysis techniques) before covering key application areas, such as the modelling of financial statements, of cash flow valuation, risk analysis, options and real options. Finally, the topic of financial modelling using VBA is treated. Practical examples are used throughout and model examples are included in the attached CD-ROM. Aimed at intermediate and advanced level modellers in Excel who wish to extend and consolidate their knowledge, this book is focused, practical, and application-driven, facilitating knowledge to build or audit a much wider range of financial models. Note: CD-ROM/DVD and other supplementary materials are not included as part of eBook file.

SECURITIES VALUATION

APPLICATIONS OF FINANCIAL MODELING

Oxford University Press on Demand **"This textbook for introductory and intermediate graduate and undergraduate courses**

in finance and mathematical finance explains equity government securities, equity and bond options, corporate bonds, mortgage-backed securities, CMOS, and other securities. It emphasizes the thinking process, and finance as a skill in solving practical problems. Part of a series of finance textbooks, each designed for one semester." -- Publisher.

PRINCIPLES OF FINANCIAL MODELLING

MODEL DESIGN AND BEST PRACTICES USING EXCEL AND VBA

John Wiley & Sons The comprehensive, broadly-applicable, real-world guide to financial modelling **Principles of Financial Modelling - Model Design and Best Practices Using Excel and VBA** covers the full spectrum of financial modelling tools and techniques in order to provide practical skills that are grounded in real-world applications. Based on rigorously-tested materials created for consulting projects and for training courses, this book demonstrates how to plan, design and build financial models that are flexible, robust, transparent, and highly applicable to a wide range of planning, forecasting and decision-support contexts. This book integrates theory and practice to provide a high-value resource for anyone wanting to gain a practical understanding of this complex and nuanced topic. Highlights of its content include extensive coverage of: Model design and best practices, including the optimisation of data structures and layout, maximising transparency, balancing complexity with flexibility, dealing with circularity, model audit and error-checking Sensitivity and scenario analysis, simulation, and optimisation Data manipulation and analysis The use and choice of Excel functions and functionality, including advanced functions and those from all categories, as well as of VBA and its key areas of application within financial modelling The companion website provides approximately 235 Excel files (screen-clips of most of which are shown in the text), which demonstrate key principles in modelling, as well as providing many examples of the use of Excel functions and VBA macros. These facilitate learning and have a strong emphasis on practical solutions and direct real-world application. For practical instruction, robust technique and clear presentation, **Principles of Financial Modelling** is the premier guide to real-world financial modelling from the ground up. It provides clear instruction applicable across sectors, settings and countries, and is presented in a well-structured and highly-developed format that is accessible to people with different backgrounds.

FINANCIAL MODELLING IN PRACTICE

A CONCISE GUIDE FOR INTERMEDIATE AND ADVANCED LEVEL

Financial Modelling in Practice: A Concise Guide for Intermediate and Advanced Level is a practical, comprehensive and in-depth guide to financial modelling designed to cover the modelling issues that are relevant to facilitate the construction of robust and readily understandable models. --From publisher's description.

THE BASICS OF FINANCIAL MODELING

Apress Learn to create and understand financial models that assess the value of your company, the projects it undertakes, and its future earnings/profit projections. Follow this step-by-step guide organized in a quick-read format to build an accurate and effective financial model from the ground up. In this short book, **The Basics of Financial Modeling**—an abridgment of the **Handbook of Financial Modeling**—author Jack Avon equips business professionals who are familiar with financial statements and accounting reports to become truly proficient. Based on the author's extensive experience building models in business and finance, and teaching others to do the same, this book takes you through the financial modeling process, starting with a general overview of the history and evolution of financial modeling. It then moves on to more technical topics, such as the principles of financial modeling and the proper way to approach a financial modeling assignment, before covering key application areas for modeling in Microsoft Excel. **What You'll Learn** Understand the accounting and finance concepts that underpin working financial models Approach financial issues and solutions from a modeler's perspective Think about end users when developing a financial model Plan, design, and build a financial model **Who This Book Is For** Beginning to intermediate modelers who wish to expand and enhance their knowledge of using Excel to build and analyze financial models

FINANCIAL MODELING FOR BUSINESS OWNERS AND ENTREPRENEURS

DEVELOPING EXCEL MODELS TO RAISE CAPITAL, INCREASE CASH FLOW, IMPROVE OPERATIONS, PLAN PROJECTS, AND MAKE DECISIONS

Apress **Financial Modeling for Business Owners and Entrepreneurs: Developing Excel Models to Raise Capital, Increase Cash Flow, Improve Operations, Plan Projects, and Make Decisions** may be one of the most important books any entrepreneur or manager in a small or medium-sized enterprise will read. It combines logical business principles and strategies with a step-by-step methodology for planning and modeling a company and solving specific business problems. You'll learn to create operational and financial models in Excel that describe the workings of your company in quantitative terms and that make it far more likely you will avoid the traps and dead ends many businesses fall into. Serial entrepreneur and financial expert Tom Y. Sawyer shows how to break your company down into basic functional and operational components that can be modeled. The result is a financial model that, for example, you can literally take to the bank or bring to local angel investors to receive the funding you need to launch your business or a new product. Or it might be a model that shows with startling clarity that your new product development effort is a likely winner—or loser. Even better, you'll learn to create models that will serve as guideposts for ongoing operations. You'll always know just where you are financially, and where you need to be. The models you will learn to build in **Financial Modeling for Business Owners and Entrepreneurs** can be used to: Raise capital for startup or any stage of growth Plan

projects and new initiatives Make astute business decisions, including go/no-go assessments Analyze ROI on your product development and marketing expenditures Streamline operations, manage budgets, improve efficiency, and reduce costs Value the business when it is time to cash out or merge In addition to many valuable exercises and tips for using Excel to model your business, this book contains a combination of practical advice born of hard-won lessons, advanced strategic thought, and the insightful use of hard skills. With a basic knowledge of Excel assumed, it will help you learn to think like an experienced business person who expects to make money on the products or services offered to the public. You'll discover that the financial model is a key management tool that, if built correctly, provides invaluable assistance every step of the entrepreneurial journey. Tom Y. Sawyer has used the principles this book contains to create financial models of numerous startup and early-stage companies, assisting them in planning for and raising the capital that they needed to grow their businesses and ultimately exit with multiples of their initial investment. **Financial Modeling for Business Owners and Entrepreneurs**, a mini-MBA in entrepreneurship and finance, will show you how you can do the same. Note: This book is an updated version of Sawyer's 2009 title, *Pro Excel Financial Modeling*.

FINANCIAL MODELING

MIT Press Too often, finance courses stop short of making a connection between textbook finance and the problems of real-world business. "Financial Modeling" bridges this gap between theory and practice by providing a nuts-and-bolts guide to solving common financial problems with spreadsheets. The CD-ROM contains Excel* worksheets and solutions to end-of-chapter exercises. 634 illustrations.

FINANCIAL FORECASTING, ANALYSIS, AND MODELLING

A FRAMEWORK FOR LONG-TERM FORECASTING

John Wiley & Sons Risk analysis has become critical to modern financial planning **Financial Forecasting, Analysis and Modelling** provides a complete framework of long-term financial forecasts in a practical and accessible way, helping finance professionals include uncertainty in their planning and budgeting process. With thorough coverage of financial statement simulation models and clear, concise implementation instruction, this book guides readers step-by-step through the entire projection plan development process. Readers learn the tools, techniques, and special considerations that increase accuracy and smooth the workflow, and develop a more robust analysis process that improves financial strategy. The companion website provides a complete operational model that can be customised to develop financial projections or a range of other key financial measures, giving readers an immediately-applicable tool to facilitate effective decision-making. In the aftermath of the recent financial crisis, the need for experienced financial modelling professionals has steadily increased as organisations rush to adjust to economic volatility and uncertainty. This book provides the deeper level of understanding needed to develop stronger financial planning, with techniques tailored to real-life situations. Develop long-term projection plans using Excel Use appropriate models to develop a more proactive strategy Apply risk and uncertainty projections more accurately Master the Excel Scenario Manager, Sensitivity Analysis, Monte Carlo Simulation, and more Risk plays a larger role in financial planning than ever before, and possible outcomes must be measured before decisions are made. Uncertainty has become a critical component in financial planning, and accuracy demands it be used appropriately. With special focus on uncertainty in modelling and planning, **Financial Forecasting, Analysis and Modelling** is a comprehensive guide to the mechanics of modern finance.

INTEREST RATE RISK MODELING

THE FIXED INCOME VALUATION COURSE

Wiley The definitive guide to fixed income valuation and risk analysis **The Trilogy in Fixed Income Valuation and Risk Analysis** comprehensively covers the most definitive work on interest rate risk, term structure analysis, and credit risk. The first book on interest rate risk modeling examines virtually every well-known IRR model used for pricing and risk analysis of various fixed income securities and their derivatives. The companion CD-ROM contain numerous formulas and programming tools that allow readers to better model risk and value fixed income securities. This comprehensive resource provides readers with the hands-on information and software needed to succeed in this financial arena.

BUILDING FINANCIAL MODELS

McGraw Hill Professional Financial modeling is essential for determining a company's current value and projecting its future performance, yet few books explain how to build models for accurately interpreting financial statements. **Building Financial Models** is the first book to correct this oversight, unveiling a step-by-step process for creating a core model and then customizing it for companies in virtually any industry. Covering every aspect of building a financial model, it provides a broad understanding of the actual mechanics of models, as well as their foundational accounting and finance concepts.

FINANCIAL MODELING

AN INTRODUCTORY GUIDE TO EXCEL AND VBA APPLICATIONS IN FINANCE

Springer This book provides a comprehensive introduction to modern financial modeling using Excel, VBA, standards of financial modeling and model review. It offers guidance on essential modeling concepts around the four core financial activities in the modern financial industry today: financial management; corporate finance; portfolio management and

financial derivatives. Written in a highly practical, market focused manner, it gives step-by-step guidance on modeling practical problems in a structured manner. Quick and interactive learning is assured due to the structure as a training course which includes applied examples that are easy to follow. All applied examples contained in the book can be reproduced step by step with the help of the Excel files. The content of this book serves as the foundation for the training course Certified Financial Modeler. In an industry that is becoming increasingly complex, financial modeling is a key skill for practitioners across all key sectors of finance and banking, where complicated problems often need to be solved quickly and clearly. This book will equip readers with the basic modeling skills required across the industry today.

FINANCIAL MODELLING

THEORY, IMPLEMENTATION AND PRACTICE WITH MATLAB SOURCE

John Wiley & Sons **Financial modelling Theory, Implementation and Practice with Matlab Source** Jörg Kienitz and Daniel Wetterau **Financial Modelling - Theory, Implementation and Practice with MATLAB Source** is a unique combination of quantitative techniques, the application to financial problems and programming using Matlab. The book enables the reader to model, design and implement a wide range of financial models for derivatives pricing and asset allocation, providing practitioners with complete financial modelling workflow, from model choice, deriving prices and Greeks using (semi-) analytic and simulation techniques, and calibration even for exotic options. The book is split into three parts. The first part considers financial markets in general and looks at the complex models needed to handle observed structures, reviewing models based on diffusions including stochastic-local volatility models and (pure) jump processes. It shows the possible risk-neutral densities, implied volatility surfaces, option pricing and typical paths for a variety of models including SABR, Heston, Bates, Bates-Hull-White, Displaced-Heston, or stochastic volatility versions of Variance Gamma, respectively Normal Inverse Gaussian models and finally, multi-dimensional models. The stochastic-local-volatility Libor market model with time-dependent parameters is considered and as an application how to price and risk-manage CMS spread products is demonstrated. The second part of the book deals with numerical methods which enables the reader to use the models of the first part for pricing and risk management, covering methods based on direct integration and Fourier transforms, and detailing the implementation of the COS, CONV, Carr-Madan method or Fourier-Space-Time Stepping. This is applied to pricing of European, Bermudan and exotic options as well as the calculation of the Greeks. The Monte Carlo simulation technique is outlined and bridge sampling is discussed in a Gaussian setting and for Lévy processes. Computation of Greeks is covered using likelihood ratio methods and adjoint techniques. A chapter on state-of-the-art optimization algorithms rounds up the toolkit for applying advanced mathematical models to financial problems and the last chapter in this section of the book also serves as an introduction to model risk. The third part is devoted to the usage of Matlab, introducing the software package by describing the basic functions applied for financial engineering. The programming is approached from an object-oriented perspective with examples to propose a framework for calibration, hedging and the adjoint method for calculating Greeks in a Libor market model. Source code used for producing the results and analysing the models is provided on the author's dedicated website, <http://www.mathworks.de/matlabcentral/fileexchange/authors/246981>.

CORPORATE FINANCE FOR BUSINESS

Oxford University Press This pedagogically innovative and interactive corporate finance textbook not only introduces and develops core corporate finance material, but does so in a way that will capture the imagination of UK and international business and management students at undergraduate, postgraduate and professional level. As well as offering an in-depth examination of the key areas of the corporate finance syllabus, this text incorporates interesting and topical examples, cases and illustrations, bringing real life to bear on the concepts presented, and creating a lively, engaging learning tool. An activity-based approach and a unique, approachable writing style make this textbook the perfect companion for students on introductory corporate finance modules. Online Resource Centre For students * Key learning points for each chapter * Two further mini-cases for each chapter with questions and answers * Critical Thinking / review questions * Ten self test quantitative questions with answers * Pod cast introduction to chapters * Web-based simulation game * MP3 transcripts of interviews with finance specialists For lecturers * Instructor's manual to include PowerPoint Slides with a facility to customise into a course pack * Short answer questions / answers * Suggestions for discursive questions * Tutorial solutions and case study answer outlines * Testbank of questions on different levels (to follow the case study categories - theoretical, practical, strategic, investor, reflective)

MASTERING RISK MODELLING

A PRACTICAL GUIDE TO MODELLING UNCERTAINTY WITH EXCEL

Financial Times/Prentice Hall Risk modeling is now a core skill for successful managers inside and outside finance. Alastair Day's "Mastering Risk Modelling" shows managers exactly how to build Excel-based models for identifying, quantifying and managing risk--models that provide clear, accurate decision-making guidance that can be used with confidence throughout the enterprise. An ideal follow-up to Day's bestselling "Mastering Financial Modelling," the book brings together risk modeling theory and practice more effectively than ever before. Day presents extensive tips and methods for developing Excel-based risk applications--including practical guidance on designing models and layering complexity on top of basic models. His series of Excel templates will jumpstart your own modeling, eliminate the need to start from scratch, and provide powerful insights for improving any model. All models are provided on an accompanying CD-ROM.

FINANCIAL ECONOMETRIC MODELING

Oxford University Press, USA "An introduction to the field of financial econometrics, focusing on providing an introduction for undergraduate and postgraduate students whose math skills may not be at the most advanced level, but who need this material to pursue careers in research and the financial industry"--

FINANCIAL MODELING, FIFTH EDITION

MIT Press A substantially updated new edition of the essential text on financial modeling, with revised material, new data, and implementations shown in Excel, R, and Python. Financial Modeling has become the gold-standard text in its field, an essential guide for students, researchers, and practitioners that provides the computational tools needed for modeling finance fundamentals. This fifth edition has been substantially updated but maintains the straightforward, hands-on approach, with an optimal mix of explanation and implementation, that made the previous editions so popular. Using detailed Excel spreadsheets, it explains basic and advanced models in the areas of corporate finance, portfolio management, options, and bonds. This new edition offers revised material on valuation, second-order and third-order Greeks for options, value at risk (VaR), Monte Carlo methods, and implementation in R. The examples and implementation use up-to-date and relevant data. Parts I to V cover corporate finance topics, bond and yield curve models, portfolio theory, options and derivatives, and Monte Carlo methods and their implementation in finance. Parts VI and VII treat technical topics, with part VI covering Excel and R issues and part VII (now on the book's auxiliary website) covering Excel's programming language, Visual Basic for Applications (VBA), and Python implementations. Knowledge of technical chapters on VBA and R is not necessary for understanding the material in the first five parts. The book is suitable for use in advanced finance classes that emphasize the need to combine modeling skills with a deeper knowledge of the underlying financial models.

MATHEMATICS OF THE FINANCIAL MARKETS

FINANCIAL INSTRUMENTS AND DERIVATIVES MODELLING, VALUATION AND RISK ISSUES

John Wiley & Sons **Mathematics of the Financial Markets Financial Instruments and Derivatives Modeling, Valuation and Risk Issues** "Alain Ruttiens has the ability to turn extremely complex concepts and theories into very easy to understand notions. I wish I had read his book when I started my career!" Marco Dion, Global Head of Equity Quant Strategy, J.P. Morgan "The financial industry is built on a vast collection of financial securities that can be valued and risk profiled using a set of miscellaneous mathematical models. The comprehension of these models is fundamental to the modern portfolio and risk manager in order to achieve a deep understanding of the capabilities and limitations of these methods in the approximation of the market. In his book, Alain Ruttiens exposes these models for a wide range of financial instruments by using a detailed and user friendly approach backed up with real-life data examples. The result is an excellent entry-level and reference book that will help any student and current practitioner up their mathematical modeling skills in the increasingly demanding domain of asset and risk management." Virgile Rostand, Consultant, Toronto ON "Alain Ruttiens not only presents the reader with a synthesis between mathematics and practical market dealing, but, more importantly a synthesis of his thinking and of his life." René Chopard, CEO, Centro di Studi Bancari Lugano, Vezia / Professor, Università dell'Insubria, Varese "Alain Ruttiens has written a book on quantitative finance that covers a wide range of financial instruments, examples and models. Starting from first principles, the book should be accessible to anyone who is comfortable with trading strategies, numbers and formulas." Dr Yuh-Dauh Lyuu, Professor of Finance & Professor of Computer Science & Information Engineering, National Taiwan University

MODELING FINANCIAL TIME SERIES WITH S-PLUS

Springer Science & Business Media **The field of financial econometrics has exploded over the last decade This book represents an integration of theory, methods, and examples using the S-PLUS statistical modeling language and the S+FinMetrics module to facilitate the practice of financial econometrics. This is the first book to show the power of S-PLUS for the analysis of time series data. It is written for researchers and practitioners in the finance industry, academic researchers in economics and finance, and advanced MBA and graduate students in economics and finance. Readers are assumed to have a basic knowledge of S-PLUS and a solid grounding in basic statistics and time series concepts. This Second Edition is updated to cover S+FinMetrics 2.0 and includes new chapters on copulas, nonlinear regime switching models, continuous-time financial models, generalized method of moments, semi-nonparametric conditional density models, and the efficient method of moments. Eric Zivot is an associate professor and Gary Waterman Distinguished Scholar in the Economics Department, and adjunct associate professor of finance in the Business School at the University of Washington. He regularly teaches courses on econometric theory, financial econometrics and time series econometrics, and is the recipient of the Henry T. Buechel Award for Outstanding Teaching. He is an associate editor of Studies in Nonlinear Dynamics and Econometrics. He has published papers in the leading econometrics journals, including Econometrica, Econometric Theory, the Journal of Business and Economic Statistics, Journal of Econometrics, and the Review of Economics and Statistics. Jiahui Wang is an employee of Ronin Capital LLC. He received a Ph.D. in Economics from the University of Washington in 1997. He has published in leading econometrics journals such as Econometrica and Journal of Business and Economic Statistics, and is the Principal Investigator of National Science Foundation SBIR grants. In 2002 Dr. Wang was selected as one of the "2000 Outstanding Scholars of the 21st Century" by International Biographical Centre.**

AXEL HONNETH

John Wiley & Sons With his insightful and wide-ranging theory of recognition, Axel Honneth has decisively reshaped the Frankfurt School tradition of critical social theory. Combining insights from philosophy, sociology, psychology, history, political economy, and cultural critique, Honneth's work proposes nothing less than an account of the moral infrastructure of human sociality and its relation to the perils and promise of contemporary social life. This book provides an accessible overview of Honneth's main contributions across a variety of fields, assessing the strengths and weaknesses of his thought. Christopher Zurn clearly explains Honneth's multi-faceted theory of recognition and its relation to diverse topics: individual identity, morality, activist movements, progress, social pathologies, capitalism, justice, freedom, and critique. In so doing, he places Honneth's theory in a broad intellectual context, encompassing classic social theorists such as Kant, Hegel, Marx, Freud, Dewey, Adorno and Habermas, as well as contemporary trends in social theory and political philosophy. Treating the full range of Honneth's corpus, including his major new work on social freedom and democratic ethical life, this book is the most up-to-date guide available. Axel Honneth will be invaluable to students and scholars working across the humanities and social sciences, as well as anyone seeking a clear guide to the work of one of the most influential theorists writing today.

FINANCIAL MODELING

MIT Press (MA) Too often, finance courses stop short of making a connection between textbook finance and the problems of real-world business. Financial Modeling bridges this gap between theory and practice by providing a nuts-and-bolts guide to solving common financial models with spreadsheets. Simon Benninga takes the reader step by step through each model, showing how it can be solved using Microsoft Excel. The long-awaited third edition of this standard text maintains the "cookbook" features and Excel dependence that have made the first and second editions so popular. It also offers significant new material, with new chapters covering such topics as bank valuation, the Black-Litterman approach to portfolio optimization, Monte Carlo methods and their applications to option pricing, and using array functions and formulas. Other chapters, including those on basic financial calculations, portfolio models, calculating the variance-covariance matrix, and generating random numbers, have been revised, with many offering substantially new and improved material. Other areas covered include financial statement modeling, leasing, standard portfolio problems, value at risk (VaR), real options, duration and immunization, and term structure modeling. Technical chapters treat such topics as data tables, matrices, the Gauss-Seidel method, and tips for using Excel. The last section of the text covers the Visual Basic for Applications (VBA) techniques needed for the book. The accompanying CD contains Excel worksheets and solutions to end-of-chapter exercises.

ECONOMY AND STATE

John Wiley & Sons Should governments be involved in economic affairs? Challenging prevailing wisdom about the benefits of self-regulating markets, Nina Bandelj and Elizabeth Sowers offer a uniquely sociological perspective to emphasize that states can never be divorced from economy. From defining property rights and regulating commodification of labor to setting corporate governance standards and international exchange rules, the state continuously manages the functioning of markets and influences economic outcomes for individuals, firms and nations. The authors bring together classical interventions and cutting-edge contemporary research in economic sociology to discuss six broad areas of economy/state connection: property, money, labor, firms, national economic growth, and global economic exchange. A wealth of empirical examples and illustrations reveals that even if the nature of state influence on economy varies across contexts, it is always dependent on social forces. This accessible and engaging book will be essential reading for upper-level students of economic sociology, and those interested in the major economic dilemmas of our times. .

THE BOOK OF ALTERNATIVE DATA

A GUIDE FOR INVESTORS, TRADERS AND RISK MANAGERS

John Wiley & Sons The first and only book to systematically address methodologies and processes of leveraging non-traditional information sources in the context of investing and risk management Harnessing non-traditional data sources to generate alpha, analyze markets, and forecast risk is a subject of intense interest for financial professionals. A growing number of regularly-held conferences on alternative data are being established, complemented by an upsurge in new papers on the subject. Alternative data is starting to be steadily incorporated by conventional institutional investors and risk managers throughout the financial world. Methodologies to analyze and extract value from alternative data, guidance on how to source data and integrate data flows within existing systems is currently not treated in literature. Filling this significant gap in knowledge, The Book of Alternative Data is the first and only book to offer a coherent, systematic treatment of the subject. This groundbreaking volume provides readers with a roadmap for navigating the complexities of an array of alternative data sources, and delivers the appropriate techniques to analyze them. The authors—leading experts in financial modeling, machine learning, and quantitative research and analytics—employ a step-by-step approach to guide readers through the dense jungle of generated data. A first-of-its kind treatment of alternative data types, sources, and methodologies, this innovative book: Provides an integrated modeling approach to extract value from multiple types of datasets Treats the processes needed to make alternative data signals operational Helps investors and risk managers rethink how they engage with alternative datasets Features practical use case studies in many different financial markets and real-world techniques Describes how to avoid potential pitfalls and missteps in starting the alternative data journey Explains how to integrate

information from different datasets to maximize informational value The Book of Alternative Data is an indispensable resource for anyone wishing to analyze or monetize different non-traditional datasets, including Chief Investment Officers, Chief Risk Officers, risk professionals, investment professionals, traders, economists, and machine learning developers and users.

CREDIT RISK MODELING

THEORY AND APPLICATIONS

Princeton University Press Credit risk is today one of the most intensely studied topics in quantitative finance. This book provides an introduction and overview for readers who seek an up-to-date reference to the central problems of the field and to the tools currently used to analyze them. The book is aimed at researchers and students in finance, at quantitative analysts in banks and other financial institutions, and at regulators interested in the modeling aspects of credit risk. David Lando considers the two broad approaches to credit risk analysis: that based on classical option pricing models on the one hand, and on a direct modeling of the default probability of issuers on the other. He offers insights that can be drawn from each approach and demonstrates that the distinction between the two approaches is not at all clear-cut. The book strikes a fruitful balance between quickly presenting the basic ideas of the models and offering enough detail so readers can derive and implement the models themselves. The discussion of the models and their limitations and five technical appendixes help readers expand and generalize the models themselves or to understand existing generalizations. The book emphasizes models for pricing as well as statistical techniques for estimating their parameters. Applications include rating-based modeling, modeling of dependent defaults, swap- and corporate-yield curve dynamics, credit default swaps, and collateralized debt obligations.

THE CONSEQUENCES OF MODERNITY

John Wiley & Sons In this major theoretical statement, the author offers a new and provocative interpretation of the institutional transformations associated with modernity. We do not as yet, he argues, live in a post-modern world. Rather the distinctive characteristics of our major social institutions in the closing period of the twentieth century express the emergence of a period of 'high modernity,' in which prior trends are radicalised rather than undermined. A post-modern social universe may eventually come into being, but this as yet lies 'on the other side' of the forms of social and cultural organization which currently dominate world history. In developing an account of the nature of modernity, Giddens concentrates upon analyzing the intersections between trust and risk, and security and danger, in the modern world. Both the trust mechanisms associated with modernity and the distinctive 'risk profile' it produces, he argues, are distinctively different from those characteristic of pre-modern social orders. This book build upon the author's previous theoretical writings, and will be of fundamental interest to anyone concerned with Giddens's overall project. However, the work covers issues which the author has not previously analyzed and extends the scope of his work into areas of pressing practical concern. This book will be essential reading for second year undergraduates and above in sociology, politics, philosophy, and cultural studies.

INTRODUCTION TO DERIVATIVE SECURITIES, FINANCIAL MARKETS, AND RISK MANAGEMENT, AN (SECOND EDITION)

World Scientific Written by two of the most distinguished finance scholars in the industry, this introductory textbook on derivatives and risk management is highly accessible in terms of the concepts as well as the mathematics. With its economics perspective, this rewritten and streamlined second edition textbook, is closely connected to real markets, and: Beginning at a level that is comfortable to lower division college students, the book gradually develops the content so that its lessons can be profitably used by business majors, arts, science, and engineering graduates as well as MBAs who would work in the finance industry. Supplementary materials are available to instructors who adopt this textbook for their courses. These include: Solutions Manual with detailed solutions to nearly 500 end-of-chapter questions and problems PowerPoint slides and a Test Bank for adopters PRICED! In line with current teaching trends, we have woven spreadsheet applications throughout the text. Our aim is for students to achieve self-sufficiency so that they can generate all the models and graphs in this book via a spreadsheet software, Priced!

PROBLEMS AND SOLUTIONS IN MATHEMATICAL FINANCE

VOLUME I - STOCHASTIC CALCULUS

John Wiley & Sons

SOCIAL CAPITAL

John Wiley & Sons Social capital is a principal concept across the social sciences and has readily entered into mainstream discourse. In short, it is popular. However, this popularity has taken its toll. Social capital suffers from a lack of consensus because of the varied ways it is measured, defined, and deployed by different researchers. It has been put to work in ways that stretch and confuse its conceptual value, blurring the lines between networks, trust, civic engagement, and any type of collaborative action. This clear and concise volume presents the diverse theoretical approaches of scholars from Marx, Coleman, and Bourdieu to Putnam, Fukuyama, and Lin, carefully analyzing their commonalities and differences. Joonmo Son categorizes this wealth of work according to whether its focus is on the necessary preconditions for social capital, its structural basis, or its production. He distinguishes between individual

and collective social capital (from shared resources of a personal network to pooled assets of a whole society), and interrogates the practical impact social capital has had in various policy areas (from health to economic development). Social Capital will be of immense value to readers across the social sciences and practitioners in relevant fields seeking to understand this mercurial concept.

THE OXFORD HANDBOOK OF INTERACTIVE AUDIO

[Oxford University Press, USA](#) What does it mean to interact with sound? How does interactivity alter our experience as creators and listeners? What does the future hold for interactive musical and sonic experiences? This book answers these questions with newly-commissioned chapters that explore the full range of interactive audio in games, performance, design, and practice.

ENCYCLOPEDIA OF FINANCE

[Springer Science & Business Media](#) This is a major new reference work covering all aspects of finance. Coverage includes finance (financial management, security analysis, portfolio management, financial markets and instruments, insurance, real estate, options and futures, international finance) and statistical applications in finance (applications in portfolio analysis, option pricing models and financial research). The project is designed to attract both an academic and professional market. It also has an international approach to ensure its maximum appeal. The Editors' wish is that the readers will find the encyclopedia to be an invaluable resource.

FINANCIAL ECONOMETRICS USING STATA

[Stata Press](#) Financial Econometrics Using Stata is an essential reference for graduate students, researchers, and practitioners who use Stata to perform intermediate or advanced methods. After discussing the characteristics of financial time series, the authors provide introductions to ARMA models, univariate GARCH models, multivariate GARCH models, and applications of these models to financial time series. The last two chapters cover risk management and contagion measures. After a rigorous but intuitive overview, the authors illustrate each method by interpreting easily replicable Stata examples.

FINANCIAL ECONOMETRICS MODELING: MARKET MICROSTRUCTURE, FACTOR MODELS AND FINANCIAL RISK MEASURES

[Springer](#) This book proposes new methods to build optimal portfolios and to analyze market liquidity and volatility under market microstructure effects, as well as new financial risk measures using parametric and non-parametric techniques. In particular, it investigates the market microstructure of foreign exchange and futures markets.

CORPORATE AND PROJECT FINANCE MODELING

THEORY AND PRACTICE

[John Wiley & Sons](#) A clear and comprehensive guide to financial modeling and valuation with extensive case studies and practice exercises Corporate and Project Finance Modeling takes a clear, coherent approach to a complex and technical topic. Written by a globally-recognized financial and economic consultant, this book provides a thorough explanation of financial modeling and analysis while describing the practical application of newly-developed techniques. Theoretical discussion, case studies and step-by-step guides allow readers to master many difficult modeling problems and also explain how to build highly structured models from the ground up. The companion website includes downloadable examples, templates, and hundreds of exercises that allow readers to immediately apply the complex ideas discussed. Financial valuation is an in-depth process, involving both objective and subjective parameters. Precise modeling is critical, and thorough, accurate analysis is what bridges the gap from model to value. This book allows readers to gain a true mastery of the principles underlying financial modeling and valuation by helping them to: Develop flexible and accurate valuation analysis incorporating cash flow waterfalls, depreciation and retirements, updates for new historic periods, and dynamic presentation of scenario and sensitivity analysis; Build customized spreadsheet functions that solve circular logic arising in project and corporate valuation without cumbersome copy and paste macros; Derive accurate measures of normalized cash flow and implied valuation multiples that account for asset life, changing growth, taxes, varying returns and cost of capital; Incorporate stochastic analysis with alternative time series equations and Monte Carlo simulation without add-ins; Understand valuation effects of debt sizing, sculpting, project funding, re-financing, holding periods and credit enhancements. Corporate and Project Finance Modeling provides comprehensive guidance and extensive explanation, making it essential reading for anyone in the field.

INTRODUCTION TO FINANCIAL MODELS FOR MANAGEMENT AND PLANNING

[CRC Press](#) A properly structured financial model can provide decision makers with a powerful planning tool that helps them identify the consequences of their decisions before they are put into practice. Introduction to Financial Models for Management and Planning, Second Edition enables professionals and students to learn how to develop and use computer-based models for financial planning. This volume provides critical tools for the financial toolbox, then shows how to use them tools to build successful models.

RISK AND EU LAW

[Edward Elgar Publishing](#) **Risk and EU Law** considers the multiple reasons for the increase in the types and diversity of risks, as well as the potential magnitude of their undesirable effects. The book identifies such reasons as; the openness of liberal societies; market competition; the constant endeavour to innovate; as well as globalization and the impact of new technologies. It also explores topics surrounding the social epistemology of risk observation and management, the role of science in political and judicial decision-making and transnational risk regulation and contractual governance.

CORPORATE GOVERNANCE, CAPITAL MARKETS, AND CAPITAL BUDGETING

AN INTEGRATED APPROACH

[Springer Science & Business Media](#) **The primary contribution of this book is to integrate the important disciplines which simultaneously impact the investment appraisal process. The book presents a study that develops a new approach to investment appraisal which uses a multiple objective linear programming (MOLP) model to integrate the selected disciplines which include capital markets, corporate governance and capital budgeting. The research covers two case studies, one in the e-commerce sector and another in the airline industry in which the above disciplines are integrated. Readers from the areas of corporate governance, regulation, and accounting would find the survey of different approaches and the new integrated optimization approach particularly useful.**

MACHINE LEARNING IN FINANCE

FROM THEORY TO PRACTICE

[Springer Nature](#) **This book introduces machine learning methods in finance. It presents a unified treatment of machine learning and various statistical and computational disciplines in quantitative finance, such as financial econometrics and discrete time stochastic control, with an emphasis on how theory and hypothesis tests inform the choice of algorithm for financial data modeling and decision making. With the trend towards increasing computational resources and larger datasets, machine learning has grown into an important skillset for the finance industry. This book is written for advanced graduate students and academics in financial econometrics, mathematical finance and applied statistics, in addition to quants and data scientists in the field of quantitative finance. Machine Learning in Finance: From Theory to Practice is divided into three parts, each part covering theory and applications. The first presents supervised learning for cross-sectional data from both a Bayesian and frequentist perspective. The more advanced material places a firm emphasis on neural networks, including deep learning, as well as Gaussian processes, with examples in investment management and derivative modeling. The second part presents supervised learning for time series data, arguably the most common data type used in finance with examples in trading, stochastic volatility and fixed income modeling. Finally, the third part presents reinforcement learning and its applications in trading, investment and wealth management. Python code examples are provided to support the readers' understanding of the methodologies and applications. The book also includes more than 80 mathematical and programming exercises, with worked solutions available to instructors. As a bridge to research in this emergent field, the final chapter presents the frontiers of machine learning in finance from a researcher's perspective, highlighting how many well-known concepts in statistical physics are likely to emerge as important methodologies for machine learning in finance.**

FREE CASH FLOW AND SHAREHOLDER YIELD

NEW PRIORITIES FOR THE GLOBAL INVESTOR

[John Wiley & Sons](#) **Praise for Free Cash Flow and Shareholder Yield "Free Cash Flow and Shareholder Yield provides a provocative solution to the profound paradigm shift now redefining valuation standards for markets around the globe. In commonsense terms, it defines how the investment community has begun the journey of shifting to the more dependable, robust metric of free cash flow." —Rob Brown, Chief Investment Officer, Genworth Financial Asset Management, Inc. This graph tells a singularly compelling story of the changing order of the drivers of total equity returns. In Free Cash Flow and Shareholder Yield, you will learn how this story is the key to informed investing in an evolving global marketplace.**

CAUSAL INFERENCE

[CRC Press](#) **The application of causal inference methods is growing exponentially in fields that deal with observational data. Written by pioneers in the field, this practical book presents an authoritative yet accessible overview of the methods and applications of causal inference. With a wide range of detailed, worked examples using real epidemiologic data as well as software for replicating the analyses, the text provides a thorough introduction to the basics of the theory for non-time-varying treatments and the generalization to complex longitudinal data.**

STATEBUILDING

[John Wiley & Sons](#) **After civil wars end, what can sustain peace in the long-term? In particular, how can outsiders facilitate durable conflict-managing institutions through statebuilding - a process that historically has been the outcome of bloody struggles to establish the state's authority over warlords, traditional authorities, and lawless territories? In this book, Timothy Sisk explores international efforts to help the world's most fragile post-civil war countries today build viable states that can provide for security and deliver the basic services essential for development. Tracing the historical roots of statebuilding to the present day, he demonstrates how the United**

Nations, leading powers, and well-meaning donors have engaged in statebuilding as a strategic approach to peacebuilding after war. Their efforts are informed by three key objectives: to enhance security by preventing war recurrence and fostering community and human security; to promote development through state provision of essential services such as water, sanitation, and education; to enhance human rights and democracy, reflecting the liberal international order that reaffirms the principles of democracy and human rights. Improving governance, alongside the state's ability to integrate social differences and manage conflicts over resources, identity, and national priorities, is essential for long-term peace. Whether the global statebuilding enterprise can succeed in creating a world of peaceful, well-governed, development-focused states is unclear. But the book concludes with a road map toward a better global regime to enable peacebuilding and development-oriented statebuilding into the 21st century.