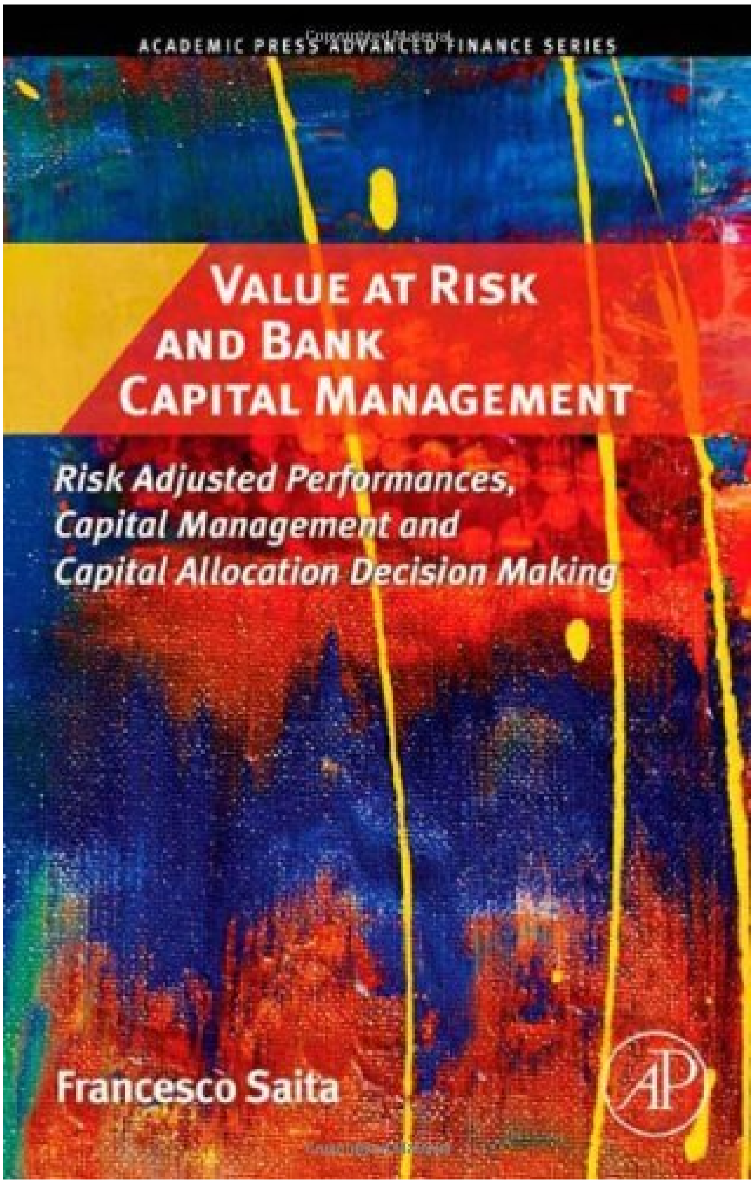
Value at Risk and Bank Capital Management: Risk Adjusted Performances, Capital Management and Capital Allocation Decision Making (Academic Press Advanced Finance)

Francesco Saita



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Francesco Saita : Value at Risk and Bank Capital Management: Risk Adjusted Performances, Capital Management and Capital Allocation Decision Making (Academic Press Advanced Finance) before purchasing it in order to gage whether or not it would be worth my time, and all praised Value at Risk and Bank Capital

Management: Risk Adjusted Performances, Capital Management and Capital Allocation Decision Making (Academic Press Advanced Finance):

Value at Risk and Bank Capital Management offers a unique combination of concise, expert academic analysis of the latest technical VaR measures and their applications, and the practical realities of bank decision making about capital management and capital allocation. The book contains concise, expert analysis of the latest technical VaR measures but without the highly mathematical component of other books. It discusses practical applications of these measures in the real world of banking, focusing on effective decision making for capital management and allocation. The author, Francesco Saita, is based at Bocconi University in Milan, Italy, one of the foremost institutions for banking in Europe. He provides readers with his extensive academic and theoretical expertise combined with his practical and real-world understanding of bank structure, organizational constraints, and decision-making processes. This book is recommended for graduate students in master's or Ph.D. programs in finance/banking and bankers and risk managers involved in capital allocation and portfolio management.Contains concise, expert analysis of the latest technical VaR measures but without the highly mathematical component of other booksDiscusses practical applications of these measures in the real world of banking, focusing on effective decision making for capital management and allocationAuthor is based at Bocconi University in Milan, Italy, one of the foremost institutions for banking in Europe