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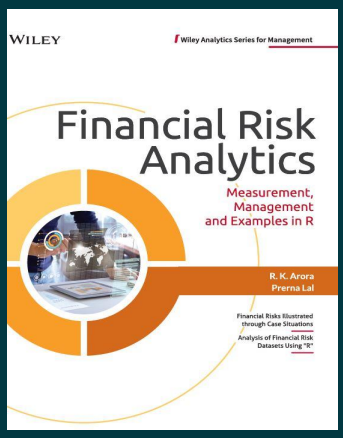

Financial Risk Analytics: Measurement, Management and Examples in R

By R. K. Arora, Prerna Lal

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Description

The book is of particular use for risk managers working in the banking industry. Banks are required by the Basel guidelines to have sufficient risk capital to cover the potential losses that they face. Banks can either use the norms prescribed by the Basel guidelines or their own risk models to measure different financial risks in order to estimate the risk capital requirement. The book can be extremely helpful to banks in performing these tasks.

About the Author

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Ravinder Kumar Arora is Professor of Finance and Accounting at International Management Institute, New Delhi. He is also a fellow member of the Institute of Cost Accountants of India and the Institute of Company Secretaries of India. Dr. Arora has around 23 years of experience in teaching Managerial Accounting, Corporate Finance, Project Finance, Risk Management, Cost Management, Management Control Systems

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