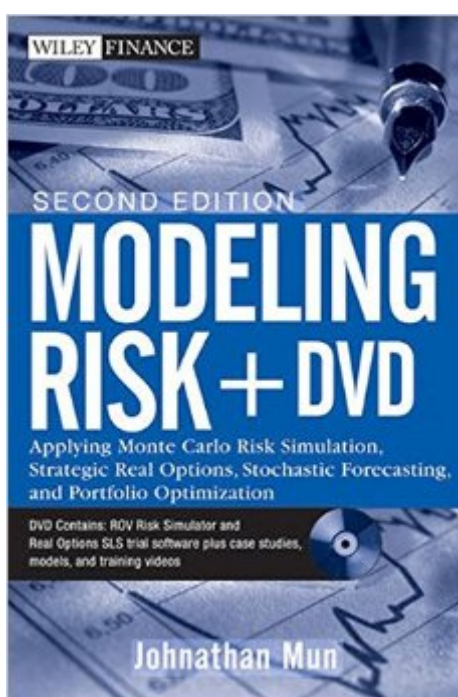


The book was found

# Modeling Risk, + DVD: Applying Monte Carlo Risk Simulation, Strategic Real Options, Stochastic Forecasting, And Portfolio Optimization



## Synopsis

An updated guide to risk analysis and modeling Although risk was once seen as something that was both unpredictable and uncontrollable, the evolution of risk analysis tools and theories has changed the way we look at this important business element. In the Second Edition of *Analyzing and Modeling Risk*, expert Dr. Johnathan Mun provides up-to-date coverage of risk analysis as it is applied within the realms of business risk analysis and offers an intuitive feel of what risk looks like, as well as the different ways of quantifying it. This Second Edition provides professionals in all industries a more comprehensive guide on such key concepts as risk and return, the fundamentals of model building, Monte Carlo simulation, forecasting, time-series and regression analysis, optimization, real options, and more. Includes new examples, questions, and exercises as well as updates using Excel 2007 Book supported by author's proprietary risk analysis software found on the companion CD-ROM Offers both a qualitative and quantitative description of risk Filled with in-depth insights and practical advice, this reliable resource covers all of the essential tools and techniques that risk managers need to successfully conduct risk analysis. Note: CD-ROM/DVD and other supplementary materials are not included as part of eBook file.

## Book Information

Hardcover: 976 pages

Publisher: Wiley; 2 edition (July 6, 2010)

Language: English

ISBN-10: 0470592214

ISBN-13: 978-0470592212

Product Dimensions: 6.5 x 1.7 x 9.3 inches

Shipping Weight: 2.9 pounds (View shipping rates and policies)

Average Customer Review: 4.2 out of 5 stars See all reviews (6 customer reviews)

Best Sellers Rank: #394,886 in Books (See Top 100 in Books) #31 in Books > Science & Math > Mathematics > Applied > Stochastic Modeling #114 in Books > Business & Money > Insurance > Risk Management #591 in Books > Business & Money > Finance > Corporate Finance

## Customer Reviews

I'm rather disappointed in this book. The majority of the text is focused on how to use the included software (which costs \$1500 from what I can tell) rather than the underlying methods for simulation/forecasting. Thus if you do not plan on purchasing the software the book does not offer much in terms of learning.

for me is a useful tool, I'm interested in valuation and measurement of the impact of the projects and this book respond to my expectancy...

The author presents a very clear, well-organized tutorial. The questions and answers at the end of chapters are very helpful. I have reached a point in the text where one can practice with analyses and explanations and solutions are available.

[Download to continue reading...](#)

Modeling Risk, + DVD: Applying Monte Carlo Risk Simulation, Strategic Real Options, Stochastic Forecasting, and Portfolio Optimization The Cross-Entropy Method: A Unified Approach to Combinatorial Optimization, Monte-Carlo Simulation and Machine Learning (Information Science and Statistics) Day Trading: Become A Big Profit Trader: Trading For A Living - Trading Strategies, Stock Trading & Options Trading (Penny Stocks, ETF, Binary Options, Covered Calls, Options, Stock Trading, Forex) Engineering Uncertainty and Risk Analysis, Second Edition: A Balanced Approach to Probability, Statistics, Stochastic Models, and Stochastic Differential Equations Mathematical Modeling of Collective Behavior in Socio-Economic and Life Sciences (Modeling and Simulation in Science, Engineering and Technology) Fixed Odds Sports Betting: Statistical Forecasting and Risk Management Positive Options for Living with COPD: Self-Help and Treatment for Chronic Obstructive Pulmonary Disease (Positive Options for Health) Positive Options for Children with Asthma: Everything Parents Need to Know (Positive Options for Health) Stochastic Integration in Banach Spaces: Theory and Applications (Probability Theory and Stochastic Modelling) Lectures on BSDEs, Stochastic Control, and Stochastic Differential Games with Financial Applications (SIAM Series on Financial Mathematics) 42 Rules for Applying Google Analytics: 42 Rules for Applying Google Analytics Supply Chain Network Design: Applying Optimization and Analytics to the Global Supply Chain (FT Press Operations Management) Real Estate: Learn to Succeed the First Time: Real Estate Basics, Home Buying, Real Estate Investment & House Flipping (Real Estate income, investing, Rental Property) Drugs During Pregnancy and Lactation, Third Edition: Treatment Options and Risk Assessment (Schaefer, Drugs During Pregnancy and Lactation) Concepts in Probability and Stochastic Modeling (An Alexander Kugushev Book) Modeling and Analysis of Stochastic Systems, Second Edition (Chapman & Hall/CRC Texts in Statistical Science) An Introduction to Stochastic Modeling, Fourth Edition An Introduction to Stochastic Modeling, Third Edition Mosfet Modeling for VLSI Simulation: Theory And Practice (International Series on Advances in Solid State Electronics) (International Series on Advances in

Solid State Electronics and Technology) Introduction to Modeling and Simulation of Technical and Physical Systems with Modelica

[Dmca](#)