

**Risk**  
Books



# Catalogue 2020

**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.

## Nick Carver

Global brand director,  
Risk Books

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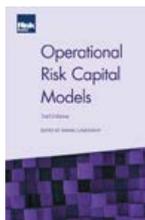
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# New Books



## Operational Risk Capital Models (2nd edition)

**Rafael Cavestany**

**Price: £145**  
**ISBN: 9781782724223**

### Synopsis:

Cavestany has reassembled a roster of operational-risk experts to pervasively analyse, quantify and identify the potential economic and operative consequences of this type of impact scenario through a more granular and critical tool: operational risk capital modelling.

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## Navigating European Energy and Commodity Markets Regulation

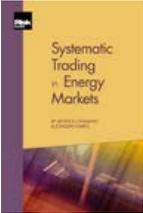
**Aviv Handler**

**Price: £77**  
**ISBN: 9781782722847**

### Synopsis:

Aimed at those who wish to better understand the regulations, Navigating European Energy and Commodity Markets Regulation will be essential to those involved with the European commodity and energy markets in the following roles and departments; Compliance, Legal, Back office, Risk management, Trading, Information technology, Consultants, Software houses, Journalists and researchers

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## Systematic Trading in Energy Markets

By Monica Caamano & Joaquin Narro

**Price: £145**

**ISBN: 9781782724148**

### Synopsis:

Using quantitative techniques the authors explain how to make investment and trading decisions in a methodical way, helping to define trade goals, risk controls and rules. The reader will gain a greater understanding of the machinations of the energy markets and how this affects prices at market. This understanding will then facilitate building new models, or improving existing ones, and knowing the limitations of these models.



## Stress Testing (2nd edition)

By Akhtar Siddique, Iftexhar Hasan and David Lynch

**Price: £145**

**ISBN: 9781782723912**

### Synopsis:

A financial institution's repertoire of tools has to be broad and dynamic in the post-crisis era. Stress testing has come a long way since the first edition, thinking has changed dramatically, and so the second edition of *Stress Testing: Approaches, Methods and Applications* has added chapters that address these refinements in thinking and deals with new topics such as pre-position net revenue. This book is essential for risk managers, regulators and consultants who want a clearer understanding of the methods, tools and uses of stress testing in different risk areas.





## Behavioural Risk Management

By Rene Doff

**Price: £85**

**ISBN: 9781782724230**

### Synopsis:

Behavioural Risk Management, takes into account the latest economic insights and applies them to the day-to-day practice of managing risk. Covering the theoretical foundation as well as the practical applications, Doff acknowledges that the world around us is changing rapidly with complex and interacting developments and that this requires different tools to those that were used in the past. System analysis and scenarios are much better equipped than stochastic models to prepare the risk manager for the future..

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## Collateral Markets and Financial Plumbing (3rd Edition)

By Manmohan Singh

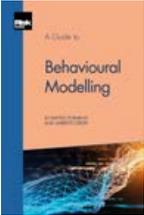
**Price: £145**

**ISBN: 9781782722847**

### Synopsis:

Monetising assets and collateral management has never been more important. Fully revised and completely updated Collateral Markets and Financial Plumbing, written by a global expert in collateral and financial markets infrastructure, Manmohan Singh, is now in its third edition.

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## 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.





## 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.





# 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)

By 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.





## Systemic Risk (2nd edition)

By Jorge A. Chan-Lau

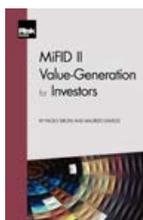
**Price: £145**

**ISBN: 9781782724155**

### Synopsis:

The book provides an overview of systemic risk that emphasises an operational definition useful for guiding the development of quantitative tools. It then develops and explains tools for evaluating the stand-alone default risk of financial institutions, non-financial corporations and, sovereigns. It builds upon the above to construct systemic risk measures and methods to assess how default risk can spill over across institutions. Finally it discusses advances in the analysis of financial networks along with regulation and macroprudential policy.

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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 layout 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)

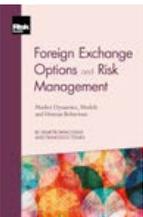
By Mark Berman

**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 IFRS 9 and CECL

By Jing Zhang

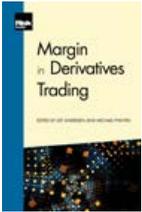
**Price: £145**

**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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## 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.



## 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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