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establishment of what is now known as the XVA desk. The XVA desk centralises the various valuation adjustments and receives all data inputs for measuring XVA s.

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Ruiz, Ignacio., XVA Desks – A New Era

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for Risk Management: Understanding, Building and Managing Counterparty, Funding and Capital Risk, Palgrave Macmillan 2015 About the Author: Ken Kapner Ken Kapner, CEO and President, started Global Financial Markets Institute, Inc. (GFMI) a NASBA certified financial learning and consulting boutique, in 1998.

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out of the boxes piled up around my new desk in Vera ' s new headquarters. Over my shoulder, you can see the Statue of Liberty in New York Harbor. We ' ve moved, and today is day one.

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Written by a practitioner with years working in CVA, FVA and DVA this is a thorough, practical guide to a topic at the very core of the derivatives industry. It takes readers through all aspects of counterparty credit risk management and the business cycle of CVA, DVA and FVA, focusing on risk management, pricing considerations and

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Implementation.

CVA, DVA, and FVA, which are the acronyms for credit, debit, and funding valuation adjustments, have become widely used by major banks since the financial crisis. This book aims to bridge the gap between the highly complex and

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mathematical models used by these banks to adjust the value of debt securities and interest rate derivatives, and the end users of the valuations, for example, accountants, auditors, and analysts. The book, which is essentially a tutorial, demonstrates the types of models that are used using binomial trees that are featured in the CFA® fixed income

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curriculum and allows readers to replicate the examples using a spreadsheet.

This book is a one-stop-shop reference for risk management practitioners involved in the validation of risk models. It is a comprehensive manual about the tools, techniques and processes to be followed,



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focused on all the models that are relevant in the capital requirements and supervisory review of large international banks.

Barrier options are a class of highly path-dependent exotic options which present particular challenges to practitioners in all areas of the financial industry. They are

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traded heavily as stand-alone contracts in the Foreign Exchange (FX) options market, their trading volume being second only to that of vanilla options. The FX options industry has correspondingly shown great innovation in this class of products and in the models that are used to value and risk-manage them. FX structured products

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commonly include barrier features, and in order to analyse the effects that these features have on the overall structured product, it is essential first to understand how individual barrier options work and behave. FX Barrier Options takes a quantitative approach to barrier options in FX environments. Its primary perspectives are those of

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quantitative analysts, both in the front office and in control functions. It presents and explains concepts in a highly intuitive manner throughout, to allow quantitatively minded traders, structurers, marketers, salespeople and software engineers to acquire a more rigorous analytical understanding of these products. The book

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derives, demonstrates and analyses a wide range of models, modelling techniques and numerical algorithms that can be used for constructing valuation models and risk-management methods. Discussions focus on the practical realities of the market and demonstrate the behaviour of models based on real and recent market data across a

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range of currency pairs. It furthermore offers a clear description of the history and evolution of the different types of barrier options, and elucidates a great deal of industry nomenclature and jargon.

Commodity markets present several challenges for quantitative modeling. These

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include high volatilities, small sample data sets, and physical, operational complexity. In addition, the set of traded products in commodity markets is more limited than in financial or equity markets, making value extraction through trading more difficult. These facts make it very easy for modeling efforts to run into serious problems, as many

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models are very sensitive to noise and hence can easily fail in practice. Modeling and Valuation of Energy Structures is a comprehensive guide to quantitative and statistical approaches that have been successfully employed in support of trading operations, reflecting the author's 17 years of experience as a front-office 'quant'. The



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major theme of the book is that simpler is usually better, a message that is drawn out through the reality of incomplete markets, small samples, and informational constraints. The necessary mathematical tools for understanding these issues are thoroughly developed, with many techniques (analytical, econometric, and

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numerical) collected in a single volume for the first time. A particular emphasis is placed on the central role that the underlying market resolution plays in valuation.

Examples are provided to illustrate that robust, approximate valuations are to be preferred to overly ambitious attempts at detailed qualitative modeling.

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Since the development of the Black-Scholes model, research on equity derivatives has evolved rapidly to the point where it is now difficult to cut through the myriad of literature to find relevant material. Written by a quant with many years of experience in the field this book provides an up-to-date

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account of equity and equity-hybrid (equity-rates, equity-credit, equity-foreign exchange) derivatives modeling from a practitioner's perspective. The content reflects the requirements of practitioners in financial institutions: Quants will find a survey of state-of-the-art models and guidance on how to efficiently implement

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them with regards to market data representation, calibration, and sensitivity computation. Traders and structurers will learn about structured products, selection of the most appropriate models, as well as efficient hedging methods while risk managers will better understand market, credit, and model risk and find valuable

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information on advanced correlation concepts. Equity Derivatives and Hybrids provides exhaustive coverage of both market standard and new approaches, including:

- Empirical properties of stock returns including autocorrelation and jumps
- Dividend discount models
- Non-Markovian and discrete-time volatility

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processes - Correlation skew modeling via copula as well as local and stochastic correlation factors - Hybrid modeling covering local and stochastic processes for interest rate, hazard rate, and volatility as well as closed form solutions - Credit, debt, and funding valuation adjustment (CVA, DVA, FVA) - Monte Carlo techniques for

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sensitivities including algorithmic differentiation, path recycling, as well as multilevel. Written in a highly accessible manner with examples, applications, research, and ideas throughout, this book provides a valuable resource for quantitative-minded practitioners and researchers.



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The risk of counterparty default in banking, insurance, institutional, and pension-fund portfolios is an area of ongoing and increasing importance for finance practitioners. It is, unfortunately, a topic with a high degree of technical complexity. Addressing this challenge, this book provides a comprehensive and attainable

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mathematical and statistical discussion of a broad range of existing default-risk models. Model description and derivation, however, is only part of the story. Through use of exhaustive practical examples and extensive code illustrations in the Python programming language, this work also explicitly shows the reader how these

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models are implemented. Bringing these complex approaches to life by combining the technical details with actual real-life Python code reduces the burden of model complexity and enhances accessibility to this decidedly specialized field of study. The entire work is also liberally supplemented with model-diagnostic, calibration, and

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parameter-estimation techniques to assist the quantitative analyst in day-to-day implementation as well as in mitigating model risk. Written by an active and experienced practitioner, it is an invaluable learning resource and reference text for financial-risk practitioners and an excellent source for advanced undergraduate and

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graduate students seeking to acquire knowledge of the key elements of this discipline.

This latest addition to the Financial Engineering Explained series focuses on the new standards for derivatives valuation, namely, pricing and risk management taking

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into account counterparty risk, and the XVA's Credit, Funding and Debt value adjustments.

Interest rate traders have been using the SABR model to price vanilla products for more than a decade. However this model suffers however from a severe limitation: its

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inability to value exotic products. A term structure model à la LIBOR Market Model (LMM) is often employed to value these more complex derivatives, however the LMM is unable to capture the volatility smile. A joint SABR LIBOR Market Model is the natural evolution towards a consistent pricing of vanilla and exotic products.

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Knowledge of these models is essential to all aspiring interest rate quants, traders and risk managers, as well an understanding of their failings and alternatives. SABR and SABR Libor Market Models in Practice is an accessible guide to modern interest rate modelling. Rather than covering an array of models which are seldom used in practice, it



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focuses on the SABR model, the market standard for vanilla products, the LIBOR Market Model, the most commonly used model for exotic products and the extended SABR LIBOR Market Model. The book takes a hands-on approach, demonstrating simply how to implement and work with these models in a market setting. It bridges

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the gap between the understanding of the models from a conceptual and mathematical perspective and the actual implementation by supplementing the interest rate theory with modelling specific, practical code examples written in Python.

Nominal yields on government debt in

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several countries have fallen very near their zero lower bound (ZLB), causing a liquidity trap and limiting the capacity to stimulate economic growth. This book provides a comprehensive reference to ZLB structure modeling in an applied setting.

## Quantitative Finance

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