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Financial Risk Modelling and Portfolio Optimization with R

Bernhard Pfaff

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Financial Risk Modelling and Portfolio Optimization with R, 2nd Edition

Bernhard Pfaff, Invesco Global Asset Allocation, Germany

A must have text for risk modelling and portfolio optimization using R.

This book introduces the latest techniques advocated for measuring financial market risk and portfolio optimization, and provides a plethora of R code examples that enable the reader to replicate the results featured throughout the book. This edition has been extensively revised to include new topics on risk surfaces and probabilistic utility optimization as well as an extended introduction to R language.

Financial Risk Modelling and Portfolio Optimization with R:

- Demonstrates techniques in modelling financial risks and applying portfolio optimization techniques as well as recent advances in the field.
- Introduces stylized facts, loss function and risk measures, conditional and unconditional modelling of risk; extreme value theory, generalized hyperbolic distribution, volatility modelling and concepts for capturing dependencies.
- Explores portfolio risk concepts and optimization with risk constraints.
- Is accompanied by a supporting website featuring examples and case studies in R.
- Includes updated list of R packages for enabling the reader to replicate the results in the book.

Graduate and postgraduate students in finance, economics, risk management as well as practitioners in finance and portfolio optimization will find this book beneficial. It also serves well as an accompanying text in computer-lab classes and is therefore suitable for self-study.

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