



# Understanding Market, Credit and Operational Risk: The Value at Risk Approach (Hardback) - Common

*By (author) Jacob Boudoukh, By (author) Anthony Saunders By (author) Linda Allen*

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A step--by--step, real world guide to the use of Value at Risk (VaR) models, this text applies the VaR approach to the measurement of market risk, credit risk and operational risk. The book describes and critiques proprietary models, illustrating them with practical examples drawn from actual case studies.

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