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Ali Dogramaci,Rolf Färe

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Extremes and Integrated Risk Management Paul Embrechts,2000 The first core reference on the latest developments in extreme value theory and its application in the finance and insurance industry.

New Directions Rolf Färe,Shawna Grosskopf,2005-05-04 The format of this monograph is three essays, which we arrived at after spending a year writing over one hundred pages of what we eventually realized was a tedious reworking of old material. So we started over determined to write something new. At first we thought this approach might not work as a coherent monograph, which is why we chose the essay format rather than chapters. As it turns out, there is a common thread—namely the directional distance function, which also gave us our title. As you shall see, the directional distance function includes traditional distance functions and efficiency measures as special cases providing a unifying framework for existing productivity and efficiency measures. It is also flexible enough to open up new areas in productivity and efficiency analysis such as environmental and aggregation issues. That we did not see this earlier is humbling; a student at a recent conference raised his hand and asked 'Why didn't you start with the directional distance function in the first place? In deed. This manuscript is intended to make up for our earlier oversights. This monograph contains papers coauthored with Wen-Fu Lee and Osman Zaim and one paper written by two former students, Hiroyuki Fukuyama and Bill Weber. We thank them for their contributions. An other former student, Jim Logan (Logi) read and critiqued the manuscript for which we are grateful.

Risk Management and Capital Adequacy Reto Gallati,2003-03-22 Under the new Basle Guidelines, all financial institutions subject to local banking laws will soon be required to operate under dramatically different risk exposure rules. Risk Management and Capital Adequacy provides details on the key risk approaches under these new guidelines and is the first book to analyze if and how they can be integrated. From conceptual frameworks to analyses of models and approaches, it provides a solid reference source for the information that everyone in risk management will soon need to know.

Brookings-Wharton Papers on Financial Services: 2003 Robert E. Litan,Richard J. Herring,2003 This annual series offers analyses of the financial services industry. In the 2003 edition, experts from the corporate, government and academic communities discuss the question: does the future belong to financial conglomerates?

The New Basel Capital Accord Benton E. Gup,2004 Jonathan Edwards was a preacher, pastor, revivalist, and theologian. This volume unpacks his magnificent theological vision, which starts with God's glory and ends with all creation returning to that glory. Sean Michael Lucas has converted his years of teaching on Edwards into this valuable work, which places Edwards's vision in an accessible, two-part framework. Part one focuses on Edwards's understanding of redemption history-God's cosmic, grand work from eternity past to eternity future, where all things are united in Christ. Part two examines Edwards's perspective on "redemption applied"-how that gracious, divine work unfolds in space and time to personally transform individuals, stirring their affections, illuminating their minds, and moving their wills to form new habits and practices. This overview of Edwards's theology will prove to be a thought-provoking, encouraging guide to contemporary believers at every stage of their spiritual journey.

Changes in the Life Insurance Industry: Efficiency, Technology and Risk Management J. David Cummins,Anthony M. Santomero,2012-12-06 Major challenges for life insurance companies have been posed by an unprecedented wave of mergers and acquisitions in the insurance industry and the emergence of non-traditional competitors such as banks, mutual fund companies and investment advisory firms. This is the first book to analyze the determinants of firm performance in the life insurance industry by identifying the 'best practices' employed by leading insurers to succeed in this dynamic business environment. The book draws upon data from insurer financial statements as well as upon an extensive survey of life insurer management practices and strategic choices in distribution systems, information technology, mergers and acquisitions, human resources and financial strategies. Generic strategies such as cost leadership, customer focus, and product differentiation are analyzed as well as strategic practices specific to the insurance industry. Best practices are identified by measuring the economic efficiency of insurers and by comparing firms across the industry. Both cost and revenue efficiency are measured relative to best practice efficient frontiers consisting of the industry's dominant life insurance firms. Economies of scale and the effects of mergers and acquisitions on efficiency are also analyzed. Financial strategies are examined with specific reference to pricing policy, valuation of assets and liabilities, and the current state of firm-level risk management systems. The benchmarks established are the result of extensive fieldwork that identifies key financial risks and methodologies to both measure and manage them at the firm level. The results discussed in the book indicate that firm performance is significantly correlated with management practices and strategic choices. Thus, life insurers can improve profitability by adopting optimal combinations of strategies. The book contains important new material on the effects of strategic choices in product distribution systems, information technology, mergers and acquisitions, human resources, and financial risk management policies. In the area of efficiency, the methodology provides a new approach for identifying peer groups of insurers and measuring the performance of individual insurers relative to their peer group. On the topics of risk and pricing, new insights are offered relative to current methodologies and in regard to areas where improvement is clearly warranted. The book concludes with an analysis of the future opportunities and challenges in the life insurance industry facing managers, and the strategic options available to them to cope with these changes.

The Structure of American Economy, 1919-1939 : an Empirical Application of Equilibrium Analysis Wassily W. Leontief,1971

Production Frontiers Rolf Fare,Shawna Grosskopf,C. A. Knox Lovell,1994 This book presents a mathematical programming approach to the analysis of production frontiers and efficiency measurement. The authors construct a variety of production frontiers, and by measuring distances to them are able to develop a model of efficient producer behaviour and a taxonomy of possible types of departure from efficiency in various environments. Linear programming is used as an analytical and computational technique in order to accomplish this. The approach developed is then applied to modelling producer behaviour. By focusing on the empirical relevance of production frontiers and distances to them, and applying linear programming techniques to artificial data to illustrate the type of information they can generate, this book provides a unique study in applied production analysis. It will be of interest to scholars and students of economics and operations research, and analysts in business and government.

The Politician Primeval Edgar Berman,1974

Applications of Modern Production Theory Ali Dogramaci,Rolf Färe,2012-12-06

Brookings-Wharton Papers on Financial Services: 2002 Robert E. Litan,Richard J. Herring,2010-12-01 This annual series from the Brookings Institution and the Financial Institutions Center at the Wharton School provides timely and insightful analyses of the financial services industry. Contents: The Future of Securities Exchanges Ruben Lee The Structure of the U.S. Equity Markets Marshall E. Blume Changes in the Ownership and Governance of Securities Exchanges: Causes and Consequences Benn Steil Wall Street's Credibility Problem: Misaligned Incentives and Dubious Fixes? Leslie Boni and Kent L. Womack The Immediacy Implications of Exchange Organization James T. Moser The Future of Stock Exchanges in Emerging Economies: Evolution and Prospects Stijn Claessens, Daniela Kingebiel, and Sergio L. Schmukler ISDA, NASD, CFMA, and SDNY: The Four Horsemen of Derivatives Regulation? Frank Partnoy The Future of the Foreign Exchange Market Richard K. Lyons The Future of the New Issues Market Jay R. Ritter Implications of Auction Theory for New Issues Markets Lawrence M. Asubel

Governance and Ownership Robert Watson,2005 This innovative collection brings together key papers which examine the

motivations and interests of ownership groups, the processes of corporate decision making, and the consequences of particular governance arrangements for other corporate stakeholders. The careful selection of articles reflects the wide range of research methods used to study the complex inter-relationships involved. Part I considers the diversity of forms of corporate ownership. The following parts examine in detail the relationships between ownership structures and the various aspects of corporate governance. This insightful volume will be of interest to students, researchers and practitioners alike. 20 articles, dating from 1994 to 2001

Introduction to Mass Communications Warren Kendall Agee,Phillip H. Ault,Edwin Emery,1994 Delivers an up-to-date examination of mass communications in the 1990s and beyond. The major emphasis is on recent trends in the field - the increasing international focus of mass communications, the growing multicultural nature of the audiences and the proliferation of new technology.

The Complete Guide to ETF Portfolio Management: The Essential Toolkit for Practitioners Scott M. Weiner,2021-05-21 The new go-to resource for succeeding in the \$5.5 trillion ETF market Exchange Traded Funds (ETFs) are growing and they're growing fast. With more than \$5.5 trillion in assets and cash flows exceeding those of mutual funds over the last several years, ETFs have become the dominant investment vehicle of our time. Now, The Complete Guide to ETF Portfolio Management provides everything you need to know to manage an ETF with the knowledge and skill of a seasoned pro. As Janus Capital's first ETF Portfolio Manager, Scott Weiner helped build much of the infrastructure around Index-based ETF Portfolio Management for the global asset management group Janus Henderson. In this comprehensive and insightful guide, Weiner provides: Hands-on, how-to guidance for successfully managing an ETF portfolio A model ETF illustrating key management concepts Clear examples of issues you'll likely face, including corporate actions, tax management, and cash management Expert insight into advanced topics that capture the nuance of portfolio management Practical advice for managing an ETF in volatile markets With The Complete Guide to ETF Portfolio Management, you have everything you need to know to launch an ETF, optimize tax efficiency, handle complex corporate actions, close a fund when it's not raising assets—and everything in between.

RISK IN FINANCIAL SERVICES. ANDREW. BRAND,2018

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