



# Managing and Measuring Risk: Emerging Global Standards and Regulations After the Financial Crisis: 5 (World Scientific Series in Finance)

*Oliviero Roggi*

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This edited volume presents the most recent achievements in risk measurement and management, as well as regulation of the financial industry, with contributions from prominent scholars and practitioners such as Robert Engle, 2003 Nobel Laureate in Economics, Viral Acharya, Torben Andersen, Zvi Bodie, Menachem Brenner, Aswath Damodaran, Marti Subrahmanyam, William Ziemba and others. The book provides a comprehensive overview of recent emerging standards in risk management from an interdisciplinary perspective. Individual chapters expound on the theme of standards setting in this era of financial crises where new and unseen global risks have emerged. They are organized in a such a way that allows the reader a broad perspective of the new emerging standards in macro, systemic and sovereign risk before zooming into the micro perspective of how risk is conceived and treated within a corporation. A section is dedicated to credit risk and to the increased importance of liquidity both in financial systems and at the firm's level.

### Contents:

- ***The Evolution of Risk Management:***

- An Evolutionary Perspective on the Concept of Risk, Uncertainty and Risk Management (*Oliviero Roggi and Omar Ottone*)

- ***Sovereign and Systemic Risk:***

- Toward A Bottom-Up Approach to Assessing Sovereign Default Risk: An Update (*Edward I Altman and Herbert Rijken*)
- Measuring Systemic Risk (*Viral V Acharya, Christian Brownlees, Robert Engle, Farhang Farazmand and Matthew Richardson*)
- Taxing Systemic Risk (*Viral V Acharya, Lasse Pedersen, Thomas Philippon and Matthew Richardson*)

- ***Liquidity:***

- Liquidity and Efficiency in Three Related Foreign Exchange Options Markets (*Menachem Brenner and Ben Z Schreiber*)
- Illiquidity or Credit Deterioration: A Study of Liquidity in the US Corporate Bond Market During Financial Crises (*Nils Frieswald, Rainer Jankowitsch and Marti G Subrahmanyam*)

- ***Risk Management Principles and Strategies:***

- Integrated Wealth and Risk Management: First Principles (*Zvi Bodie*)
- Analyzing the Impact of Effective Risk Management: Innovation and Capital Structure Effects (*Torben Juul Andersen*)

- ***Credit Risk:***

- Modeling Credit Risk for SMEs: Evidence from the US Market (*Edward I Altman and Gabriele Sabato*)
- SME Rating: Risk Globally, Measure Locally (*Oliviero Roggi and Alessandro Giannozzi*)
- Credit Loss and Systematic LGD (*Jon Frye and Michael Jacobs Jr.*)

- ***Equity Risk and Market Crashes:***

- Equity Risk Premiums (ERP): Determinants, Estimation and Implications — The 2012 Edition (*Aswath Damodaran*)

- Stock Market Crashes in 2007–2009: Were We Able to Predict Them? (*Sébastien Lleo and William T Ziembra*)

**Readership:** Researchers and professionals with interest in risk management within the context of the banking, econometrics, mathematical economics, quantitative finance, corporate and risk governance, and corporate finance.



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