



An Introduction to Value-at-Risk (Securities Institute)

Moorad Choudhry

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The value-at-risk measurement methodology is a widely-used tool in financial market risk management. The fifth edition of Professor Moorad Choudhry's benchmark reference text *An Introduction to Value-at-Risk* offers an accessible and reader-friendly look at the concept of VaR and its different estimation methods, and is aimed specifically at newcomers to the market or those unfamiliar with modern risk management practices. The author capitalises on his experience in the financial markets to present this concise yet in-depth coverage of VaR, set in the context of risk management as a whole.

Topics covered include:

- Defining value-at-risk
- Variance-covariance methodology
- Portfolio VaR
- Credit risk and credit VaR
- Stressed VaR
- Critique and VaR during crisis

Topics are illustrated with Bloomberg screens, worked examples and exercises. Related issues such as statistics, volatility and correlation are also introduced as necessary background for students and practitioners. This is essential reading for all those who require an introduction to financial market risk management and risk measurement techniques.

Foreword by Carol Alexander, Professor of Finance, University of Sussex.



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