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Marcel A. Müller



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XVA Andrew Green,2015-12-14 Thorough accessible coverage of the key issues in XVA XVA Credit Funding and Capital Valuation Adjustments provides specialists and non specialists alike with an up to date and comprehensive treatment of Credit Debit Funding Capital and Margin Valuation Adjustment CVA DVA FVA KVA and MVA including modelling frameworks as well as broader IT engineering challenges Written by an industry expert this book navigates you through the complexities of XVA discussing in detail the very latest developments in valuation adjustments including the impact of regulatory capital and margin requirements arising from CCPs and bilateral initial margin The book presents a unified approach to modelling valuation adjustments including credit risk funding and regulatory effects The practical implementation of XVA models using Monte Carlo techniques is also central to the book You ll also find thorough coverage of how XVA sensitivities can be accurately measured the technological challenges presented by XVA the use of grid computing on CPU and GPU platforms the management of data and how the regulatory framework introduced under Basel III presents massive implications for the finance industry Explores how XVA models have developed in the aftermath of the credit crisis The only text to focus on the XVA adjustments rather than the broader topic of counterparty risk Covers regulatory change since the credit crisis including Basel III and the impact regulation has had on the pricing of derivatives Covers the very latest valuation adjustments KVA and MVA The author is a regular speaker and trainer at industry events including WBS training Marcus Evans ICBI Infoline and RISK If you re a quantitative analyst trader banking manager risk manager finance and audit professional academic or student looking to expand your knowledge of XVA this book has you covered *Macworld* ,2007-07 *Modern Recording Techniques* David Miles Huber,Robert E. Runstein,2013-08-22 As the most popular and authoritative guide to recording *Modern Recording Techniques* provides everything you need to master the tools and day to day practice of music recording and production From room acoustics and running a session to mic placement and designing a studio *Modern Recording Techniques* will give you a really good grounding in the theory and industry practice Expanded to include the latest digital audio technology the 7th edition now includes sections on podcasting new surround sound formats and HD and audio If you are just starting out or looking for a step up in industry *Modern Recording Techniques* provides an in depth excellent read the must have book *Teach Yourself VISUALLY Mac OS X Lion* Paul McFedries,2011-06-28 Visual learners will quickly see how to take full advantage of Mac OS X Lion The latest Mac desktop operating system adds iPad functionality a desktop App Store and many more cool features This guide combines step by step instructions with full color illustrations to show visual learners how to take advantage of everything Lion has to offer Plenty of screen shots show you just what to expect at every step so you can get going quickly whether you re new to the Mac or upgrading from an earlier OS Reviews how Lion incorporates all new features including a multi touch trackpad Mission Control App Store functionality for the desktop and more Aims specifically at those who learn best when they see how things are done with step by step instructions and full

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