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(Irvine, CA) is a professor of finance at the University of California at Irvine.

Value at Risk, 3rd Ed.: The New Benchmark for Managing ...

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In response to billion-dollar losses (Orange County, Barings, Daiwa, Metallgesellschaft...), the financial industry is turning to Value at Risk (VAR) as a method to control market risks. Professor Jorion wrote the first book on VAR Value at Risk: The New Benchmark for Controlling Market Risk, published by Irwin Professional (July 1996).

Orange County Value-at-Risk Case

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Taleb. Since then I have been calling Jorion a certified
charlatan based on evidence from subsequent events.
Philippe Jorion is perhaps the most credible member of
the pro-VAR camp. I will answer his criticism while
expanding on some of the more technical statements I
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1997).

Against Value-at-Risk: Nassim Taleb Replies to
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Professor Jorion has been named Chancellor's Professor. This title is used to recognize "scholars who have demonstrated unusual academic merit and whose continued promise for scholarly achievement makes them of exceptional value to the university." The sixth edition of the Financial Risk Manager (FRM) Handbook is in print.

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Professor Philippe Jorion-Home

Philippe Jorion Value at Risk: The new benchmark for controlling market risk, Chicago: Irwin Professional Publishing, 332 pp. Review by Professor Kevin Dowd, University of Sheffield. Value at Risk was the first full-length book on value at risk (VaR). It was published in

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Philippe Jorion provides the most current information needed to understand and implement VAR-as well as manage newer dimensions of financial risk. Featured updates include: An increased emphasis on operational

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Philippe Jorion. Occupation. Author, Professor of Finance, University of California at Irvine / Head of Risk Management at PAAMCO. Notable work. Value at Risk, Financial Risk Management Handbook, Big Bets Gone Bad. Philippe Jorion is an author, professor and risk manager. He is the author of more than 100 publications on the topic of risk management and international finance, and is credited with pioneering the Value at Risk approach to risk management.

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Philippe Jorion - Wikipedia

Philippe Jorion (Irvine, CA) is a professor of finance at the University of California at Irvine. Among his previous books is Financial Risk Management: Domestic and International Dimensions. Empieza a leer Value at Risk, 3rd Ed. en tu Kindle en menos de un minuto. ¿ No tienes un Kindle?

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Description Since its original publication, Value at Risk has become the industry standard in risk management. Now in its Third Edition, this international bestseller addresses the fundamental changes in the field that have occurred across the globe in recent years.

Value at Risk, 3rd Ed. : Philippe Jorion :
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Philippe Jorion Jorion's Value at Risk (VaR) will almost surely be assigned in the 2009 Financial Risk Manager (FRM) curriculum. Regardless, it is recommended as an excellent introduction to VaR. There is so much confusion about VaR.

Value at Risk, 3rd Ed.: The New Benchmark for Managing ...

Philippe Jorion. Philippe Jorion is a Professor, University of California, Irvine - Paul Merage School of Business. Jorion has authored more than eighty papers on the topics of risk management and international finance, especially on the topic of Value at Risk (VaR). He has authored and co-authored four books.

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LTCM ' s strategies are analysed in terms of the fund ' s Value at Risk (VAR) and the amount of capital necessary to support its risk profile. The paper shows that LTCM had severely underestimated its risk due to its reliance on short term history and risk concentration. ... Philippe Jorion, Chapitre 7. La gestion des risques apr è s le 11 ...

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