



Handbook of Asset and Liability Management: From Models to Optimal Return Strategies

By Alexandre Adam

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In the *Handbook of Asset and Liability Management: From Models to Optimal Return Strategies*, Alexandre Adam presents a comprehensive guide to Asset and Liability Management. Written from a quantitative perspective with economic explanations, this book will appeal to both mathematicians and non-mathematicians alike as it gives an operational view on the business. Well structured, this book includes essential information on Balance Sheet Items and Products Modeling, Tools for Asset and Liability Managers, as well as Optimal Returns Strategies. Explaining, in detail, all the written and unwritten rules of Asset Liability Management, using up-to-date models and the latest findings, the *Handbook of Asset and Liability Management* is an essential tool for Asset and Liability Managers both for the present day and the future.

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Editorial Review

Review

"If you are looking for the latest global coverage on asset and liability management, this book is an excellent resource." (*Pensions World*, January 2008)

From the Inside Flap

"This book is a comprehensive and authoritative presentation of ALM techniques and issues. It covers modeling and practical aspects of ALM and greatly benefits for the author's experience within the ALM group of BNP-Paribas. I think anyone from the student involved in a risk management degree to the skilled practitioner will benefit from this useful reading."

—**Professor Jean-Paul Laurent, Professor of Finance, ISFA Actuarial School, University of Lyon**

"Alexandre Adam has provided an excellent and detailed treatment of Asset and Liability Management. This Handbook will be a very useful and complete guide to practitioners inasmuch as it analyses in a coherent framework the following three aspects: accounting (with respect to IFRS and IAS), organisation and regulation (for both Basel II and Solvency II). Moreover it integrates the ALM with the recent Risk Management techniques for the more relevant sources of risk (credit, liquidity, operational risks)."

—**Professor Domenico Sartore, Department of Economical Sciences, Universita' Ca' Foscari di Venezia**

From the Back Cover

The *Handbook of Asset & Liability Management: From Models to Optimal Return Strategies* is a comprehensive resource for Asset and Liability Management (ALM) Professionals, providing the very latest global coverage of the topic.

Starting with a look at the history of Asset and Liability Management and the current climate, the book then examines a range of accounting and auditing obligations, including IFRS and balance sheet presentation. Balance sheet items and products modelling are then explained in detail as well as the entire associated range of financial and non-financial risks. As well as the practical issues encountered by ALM managers, the *Handbook of Asset Liability Management* also considers the growing quantitative aspects of the role, looking at a range of technical tools and applications including market simulations, stochastic calculations, delta equivalent computations, and traditional and non-traditional statistical tools.

The book then discusses capital requirements within the ALM context, notably the impacts of Basel II and solvency II and economic capital indicators. The final section of the book explains optimal return strategies, looking at risk perfect hedging, limits policies, income smoothing strategies and economic value management.

The accompanying CD ROM features demonstrations of some basic ALM problems such as ALM Delta Equivalent computation; FTP computation and ALM risk indicators computation. It also includes modelling examples such as demand deposits, savings and prepayment modelling; and practical examples taken from a simplified retail Banking ALM framework.

Users Review

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Timmy Gallegos:

Here thing why this Handbook of Asset and Liability Management: From Models to Optimal Return Strategies are different and dependable to be yours. First of all studying a book is good however it depends in the content of computer which is the content is as tasty as food or not. Handbook of Asset and Liability Management: From Models to Optimal Return Strategies giving you information deeper since different ways, you can find any reserve out there but there is no reserve that similar with Handbook of Asset and Liability Management: From Models to Optimal Return Strategies. It gives you thrill reading through journey, its open up your current eyes about the thing in which happened in the world which is perhaps can be happened around you. You can actually bring everywhere like in park your car, café, or even in your method home by train. For anyone who is having difficulties in bringing the paper book maybe the form of Handbook of Asset and Liability Management: From Models to Optimal Return Strategies in e-book can be your alternate.

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Leonard Vega:

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