



# **Risk Management And Value: Valuation and Asset Pricing (World Scientific Studies in International Economics)**

*Mondher Bellalah, Jean-Luc Prigent, & Jean-Michel Sahut*

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This book provides a comprehensive discussion of the issues related to risk, volatility, value and risk management. It includes a selection of the best papers presented at the Fourth International Finance Conference 2007, qualified by Professor James Heckman, the 2000 Nobel Prize Laureate in Economics, as a high level one. The first half of the book examines ways to manage risk and compute value-at-risk for exchange risk associated to debt portfolios and portfolios of equity. It also covers the Basel II framework implementation and securitisation. The effects of volatility and risk on the valuation of financial assets are further studied in detail.

The second half of the book is dedicated to the banking industry, banking competition on the credit market, banking risk and distress, market valuation, managerial risk taking, and value in the ICT activity. With its inclusion of new concepts and recent literature, academics and risk managers will want to read this book.

Contents: Managing Derivatives in the Presence of a Smile Effect and Incomplete Information (M Bellalah); A Value-at-Risk Approach to Assess Exchange Risk Associated to a Public Debt Portfolio: The Case of a Small Developing Economy (W Ajili); A Method to Find Historical VaR for Portfolio that Follows S&P CNX Nifty Index by Estimating the Index Value (K V N M Ramesh); Some Considerations on the Relationship between Corruption and Economic Growth (V Dragota et al.); Financial Risk Management by Derivatives Caused from Weather Conditions: Its Applicability for Türkiye (T Özkan); The Basel II Framework Implementation and Securitization (M-F Lamy); Stochastic Time Change, Volatility, and Normality of Returns: A High-Frequency Data Analysis with a Sample of LSE Stocks (O Borsali & A Zenaïdi); The Behavior of the Implied Volatility Surface: Evidence from Crude Oil Futures Options (A Bouden); Procyclical Behavior of Loan Loss Provisions and Banking Strategies: An Application to the European Banks (D D Dinamona); Market Power and Banking Competition on the Credit Market (I Lapteacru); Early Warning Detection of Banking Distress Is Failure Possible for European Banks? (A Naouar); Portfolio Diversification and Market Share Analysis for Romanian Insurance Companies (M Dragota et al.); On the Closed-End Funds Discounts/Premiums in the Context of the Investor Sentiment Theory (A P C do Monte & M J da Rocha Armada); Why has Idiosyncratic Volatility Increased in Europe? (J-E Palard); Debt Valuation, Enterprise Assessment and Applications (D Vanoverberghe); Does The Tunisian Stock Market Overreact? (F Hammami & E Abaoub); Investor-Venture Capitalist Relationship: Asymmetric Information, Uncertainty, and Monitoring (M Cherif & S Sraieb); Threshold Mean Reversion in Stock Prices (F Jawadi); Households' Expectations of Unemployment: New Evidence from French Microdata (S Ghabri); Corporate Governance and Managerial Risk Taking: Empirical Study in the Tunisian Context (A B Aroui & F W B M Douagi); Nonlinearity and Genetic Algorithms in the Decision-Making Process (N Hachicha & A Bouri); ICT and Performance of the Companies: The Case of the Tunisian Companies (J Ziadi); Option Market Microstructure (J-M Sahut); Does the Standardization of Business Processes Improve Management? The Case of Enterprise Resource Planning Systems (T Chtioui); Does Macroeconomic Transparency Help Governments be Solvent? Evidence from Recent Data (R Mallat & D K Nguyen).

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