



Bubble Value at Risk: A Countercyclical Risk Management Approach

Max C. Y. Wong

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Introduces a powerful new approach to financial risk modeling with proven strategies for its real-world applications

The 2008 credit crisis did much to debunk the much touted powers of Value at Risk (VaR) as a risk metric. Unlike most authors on VaR who focus on what it can do, in this book the author looks at what it cannot. In clear, accessible prose, finance practitioners, Max Wong, describes the VaR measure and what it was meant to do, then explores its various failures in the real world of crisis risk management. More importantly, he lays out a revolutionary new method of measuring risks, Bubble Value at Risk, that is countercyclical and offers a well-tested buffer against market crashes. Describes Bubble VaR, a more macro-prudential risk measure proven to avoid the limitations of VaR and by providing a more accurate risk exposure estimation over market cycles Makes a strong case that analysts and risk managers need to unlearn our existing "science" of risk measurement and discover more robust approaches to calculating risk capital Illustrates every key concept or formula with an abundance of practical, numerical examples, most of them provided in interactive Excel spreadsheets Features numerous real-world applications, throughout, based on the author's firsthand experience as a veteran financial risk analyst

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