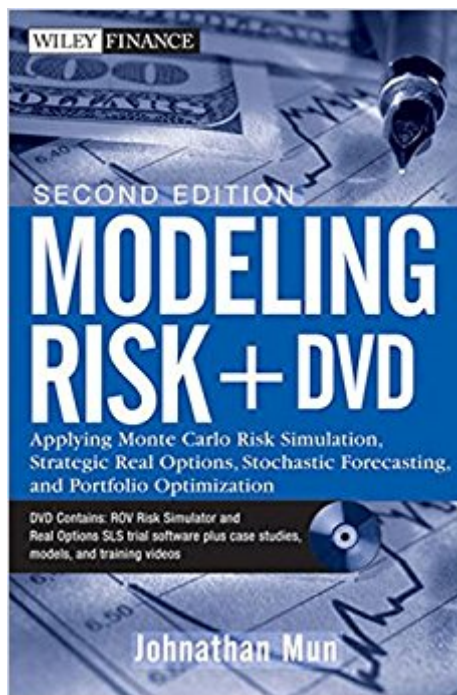


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# Modeling Risk, + DVD: Applying Monte Carlo Risk Simulation, Strategic Real Options, Stochastic Forecasting, And Portfolio Optimization



## Synopsis

An updated guide to risk analysis and modeling Although risk was once seen as something that was both unpredictable and uncontrollable, the evolution of risk analysis tools and theories has changed the way we look at this important business element. In the Second Edition of *Analyzing and Modeling Risk*, expert Dr. Johnathan Mun provides up-to-date coverage of risk analysis as it is applied within the realms of business risk analysis and offers an intuitive feel of what risk looks like, as well as the different ways of quantifying it. This Second Edition provides professionals in all industries a more comprehensive guide on such key concepts as risk and return, the fundamentals of model building, Monte Carlo simulation, forecasting, time-series and regression analysis, optimization, real options, and more. Includes new examples, questions, and exercises as well as updates using Excel 2007 Book supported by author's proprietary risk analysis software found on the companion CD-ROM Offers both a qualitative and quantitative description of risk Filled with in-depth insights and practical advice, this reliable resource covers all of the essential tools and techniques that risk managers need to successfully conduct risk analysis. Note: CD-ROM/DVD and other supplementary materials are not included as part of eBook file.

## Book Information

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## Customer Reviews

I'm rather disappointed in this book. The majority of the text is focused on how to use the included software (which costs \$1500 from what I can tell) rather than the underlying methods for simulation/forecasting. Thus if you do not plan on purchasing the software the book does not offer much in terms of learning.

for me is a useful tool, I'm interested in valuation and measurement of the impact of the projects and this book respond to my expectancy...

The author presents a very clear, well-organized tutorial. The questions and answers at the end of chapters are very helpful. I have reached a point in the text where one can practice with analyses and explanations and solutions are available.

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