

<<衍生工具与风险管理>>

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内容概要

《普通高等教育“十一五”国家级规划教材：衍生工具与风险管理》涵盖了金融衍生工具的基本内容以及相应的风险管理知识，主要介绍了期权、远期、期货、互换等基础性金融衍生工具的基本知识、市场制度、定价原理和市场运用策略，并针对目前世界上应用最广泛、最重要的一类衍生产品——利率衍生工具进行了深入浅出的分析和介绍，最后专门从定量和定性两个角度讨论了相应的风险管理问题。

作为一本在国外广受欢迎的金融工程教材，本书适合于金融、投资、财务管理等相关专业本科生、硕士生、MBA教学使用，可用于金融工程、衍生产品等课程，也非常适合作为金融工程、衍生产品和风险管理领域的培训教材，同时可供金融从业者和对金融领域有兴趣者自学使用，亦是一本优秀的可供查阅的市场手册。

作者简介

钱斯，美国路易斯安那州立大学金融学教授，主要研究方向为金融衍生产品和风险管理。曾在美国东南部的一家大银行就职，曾任美国Virginia Tech学院 Pamplin 商学院首任金融风险管理联合教授，拥有CFA资格。由于其实际从业经历和学术背景，Clance教授无论在顶级学术刊物还是在职业期刊上均有大量论文发表，并在业界咨询、学术顾问等方面具有丰富经验。

书籍目录

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