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Investment guarantees: Modeling and risk management for equity-linked life insurance.
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Wiley Finance Series. Hoboken, NJ: John Wiley & Sons (ISBN 0-471-39290-1/hbk). xv, 286 p. (2003).

Publisher's description: A comprehensive guide to investment guarantees in equity-linked life insurance.

Due to the convergence of financial and insurance markets, new forms of investment guarantees are emerging which require financial service professionals to become savvier in modeling and risk management. With chapters that discuss stock return models, dynamic hedging, risk measures, Markov Chain Monte Carlo estimation, and much more, this one-stop reference contains the valuable insights and proven techniques that will allow readers to better understand the theory and practice of investment guarantees and equity-linked insurance policies.

MSC:

- 91B30** Risk theory, insurance (MSC2010)
- 62P05** Applications of statistics to actuarial sciences and financial mathematics
- 91-02** Research exposition (monographs, survey articles) pertaining to game theory, economics, and finance

Cited in **120** Documents