

'Investors without liabilities don't need assets. This is the central message from this timely book that offers the best in class thinking from leading academics and practitioners in the field of asset liability management. Anyone managing assets will need to read this book.' - Prof. Dr. Bernd Scherer, EDHEC Business School Member of EDHEC Risk Board Member London Quant Group, UK

'The book provides an excellent overview on latest developments in quantitative methods for Asset Liability Management. The contributed articles emphasize particularly applicability aspects with traceable examples. It is a "must read" for everybody responsible for the solution of ALM modeling problems in the banking, insurance and pension fund industry.' - Prof. Dr. Karl Frauendorfer, University of St. Gallen, Switzerland

In recent years, quantitative methods for asset and liability management strategies have developed and become more widely used. This handbook brings together state-of-the-art quantitative decision models for asset and liability management in respect of pension funds, insurance companies and banks. It takes into account new regulations and industry risks, covering new accounting standards for pension funds, solvency II implementation for insurance companies and Basel II accord for banks. Written by leading experts in the field, practitioners as well as academics, the book will be an indispensable guide for quantitative and professional executives concerned with managing assets and liabilities.

ASSET AND LIABILITY MANAGEMENT HANDBOOK



Edited by Gautam Mitra and
Katharina Schwaiger



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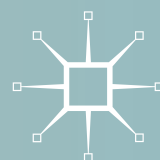
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For a full contents list see www.palgrave.com

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