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.

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