

# Stromberg 175 Cd Adjustment

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adjustments including the impact of regulatory capital and margin requirements arising from ccps and bilateral initial margin the book presents a unified approach to modelling valuation adjustments including credit risk funding and regulatory effects the practical implementation of xva models using monte carlo techniques is also central to the book you ll also find thorough coverage of how xva sensitivities can be accurately measured the technological challenges presented by xva the use of grid computing on cpu and gpu platforms the management of data and how the regulatory framework introduced under basel iii presents massive implications for the finance industry explores how xva models have developed in the aftermath of the credit crisis the only text to focus on the xva adjustments rather than the broader topic of counterparty risk covers regulatory change since the credit crisis including basel iii and the impact regulation has had on the pricing of derivatives covers the very latest valuation adjustments kva and mva the author is a regular speaker and trainer at industry events including wbs training marcus evans icbi infoline and risk if you re a quantitative analyst trader banking manager risk manager finance and audit professional academic or student looking to expand your knowledge of xva this book has you covered

here george joseph bell makes available the results of his calculations for 72 oblique bridges designed to suit almost any situation in spans from 10 feet to 50 feet advancing by 5 feet and from 35 degrees to 70 degrees advancing by 5 degrees

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