Managing Bank Capital explains proven techniques available in the management of bank capital that will help maximize shareholder value. This second edition has been fully updated to incorporate significant developments, such as the modeling of credit risk, and includes new sections with more technical information and advanced analysis.

Chris Matten provides a comprehensive guide to applications of RAROC and shareholder value for managing bank capital and compensating bank executives and traders. The author provides particularly good sections on how EVA, shareholder value, and other earnings based measures can be manipulated and abused. This is not the sort of book which the corporate finance shareholder value crowd would likely read, but is one which they need to read.

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