

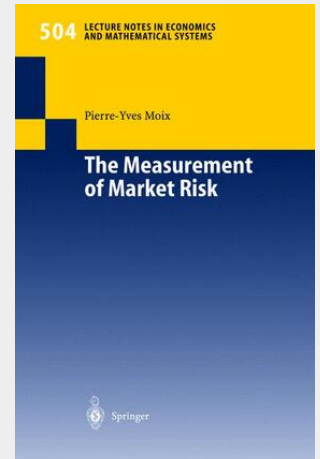
Moix

The Measurement of Market Risk

Modelling of Risk Factors, Asset Pricing, and Approximation of Portfolio Distributions

This book is a revised version of my doctoral dissertation submitted to the University of St. Gallen in October 1999. I would like to thank Dr. oec. Marc Wildi whose careful reading of much of the text led to many improvements. All errors remain mine. Pfiffikon SZ, Switzerland, March 2001 Pierre-Yves Moix Preface to the dissertation "Education is man's going forward from cocksure ignorance to thoughtful uncertainty" Don Clark's Scrapbook quoted in Wonnacott and Wonnacott (1990). After several years of banking practice, I decided to give up some of my certitudes and considered this thesis project a good opportunity to study some of the quantitative tools necessary for the modelling of uncertainty. I owe very much to Prof. Dr. Karl Frauendorfer, the referee of my thesis, for the time he took to read the manuscript and for the numerous valuable suggestions he made. I am also very grateful to Prof. Dr. Klaus Spremann who kindly accepted to co-refer my thesis and who strengthened my interest in finance during my study period. During my time at the Institute for Operations Research of the University of St. Gallen (IfU-HSG) I had the opportunity to participate in the project "RiskLab" which provides a very profitable link between finance practice and academics. I would especially like to thank Dr. Christophe Rouvinez from Credit Suisse for his comments and all the data he provided so generously.

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