



# The Oxford Guide to Financial Modeling: Applications for Capital Markets, Corporate Finance, Risk Management and Financial Institutions

By Thomas S. Y. Ho, Sang Bin Lee

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The essential premise of this book is that theory and practice are equally important in describing financial modeling. In it the authors try to strike a balance in their discussions between theories that provide foundations for financial models and the institutional details that provide the context for applications of the models. The book presents the financial models of stock and bond options, exotic options, investment grade and high-yield bonds, convertible bonds, mortgage-backed securities, liabilities of financial institutions--the business model and the corporate model. It also describes the applications of the models to corporate finance. Furthermore, it relates the models to financial statements, risk management for an enterprise, and asset/liability management with illiquid instruments. The financial models are progressively presented from option pricing in the securities markets to firm valuation in corporate finance, following a format to emphasize the three aspects of a model: the set of assumptions, the model specification, and the model applications. Generally, financial modeling books segment the world of finance as "investments," "financial institutions," "corporate finance," and "securities analysis," and in so doing they rarely emphasize the relationships between the subjects. This unique book successfully ties the thought processes and applications of the financial models together and describes them as one process that provides business solutions. Created as a companion website to the book readers can visit [www.thomasho.com](http://www.thomasho.com) to gain deeper understanding of the book's financial models. Interested readers can build and test the models described in the book using Excel, and they can submit their models to the site. Readers can also use the site's forum to discuss the models and can browse server based models to gain insights into the applications of the models. For those using the book in meetings or class settings the site provides Power Point descriptions of the chapters. Students can use available question banks on the chapters for studying.

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- Sales Rank: #1819166 in Books
- Published on: 2004-01-15
- Original language: English
- Number of items: 1
- Dimensions: 7.30" h x 1.70" w x 10.10" l, 3.34 pounds
- Binding: Hardcover
- 735 pages



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### Review

"This book showcases Dr. Ho's tireless journey into the frontier of finance over the years. It clearly demonstrates how various rigorous financial models can be practically incorporated into companies' strategic decision making and enterprise risk management. The book challenges our conventional thinking in capital structure theory, interest rate behavior and default risk pricing. It should provoke debate for many years to come." --*Tony Kao, Managing Director, Global Fixed Income, General Motors Asset Management*

"I think this is a terrific book and a great project. No one has yet done anything quite like it."--*Andrew Lo, MIT*

"This book is a 'tour de force of finance.' It is comprehensive. It is fundamental; yet it is applied. To call it a "guide to financial modeling," is an understatement. It is much more. The book develops and explains all the models used in finance - from the present value model, to the CAPM, to interest rate models, to option models - and applies these models to important business problems. The emphasis is on finance issues and how models can solve them rather than on the models alone. No work has so ably integrated the fields of corporate finance, derivatives, fixed income and accounting. The book contains many new ideas and insights, not the least of which is a new approach to enterprise valuation and risk management. Every student of finance and every financial manager will benefit from this work."--*Hans R. Stoll, The Anne Marie and Thomas B. Walker Professor of Finance, Owen Graduate School of Management, Vanderbilt University*

"I strongly recommend *The Oxford Guide to Financial Modeling* to research minded practitioners as well as to students of finance. Ho and Lee present the essential financial models, including many freshly minted models, in a uniquely cohesive framework that exposes the fundamental link between capital markets and corporate finance. Moreover, it is a terrific reference source for both quants and dilequants."-- *Journal of Investment Management*

### About the Author

**Thomas S.Y. Ho**, is president of Thomas Ho Company. Previously he was Executive Vice President of BARRA, Inc. He founded GAT, a financial software company that had over 200 institutional clients globally. He served as a professor in finance at New York University's Stern School of Business. He is an associate editor of the *Journal of Investment Management, International Journal of Theoretical and Applied Finance, and Journal of Derivatives*. He received his Ph.D. in Mathematics from the University of Pennsylvania. **Sang Bin Lee**, is a professor of finance at the School of Business Administration, Hangyang

University in Seoul, Korea and President of the Korean Securities Association. Previously, he was an assistant director Ministry of Finance, Korea and an Independent Director and a member of Risk Management Committee, Hana Bank. Currently, he serves as a member of Primary Dealers Screening Committee, Ministry of Finance, Korea and a member of Unfair Trading Examination Committee, Financial Supervisory Service, Korea. Professor Lee received his Ph.D. in Finance from New York University's Stern School of Business. **Dr. Ho and Professor Lee** have published extensively in major journals. They are the authors of the Ho-Lee Model, the first and widely cited arbitrage-free interest rate model.

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