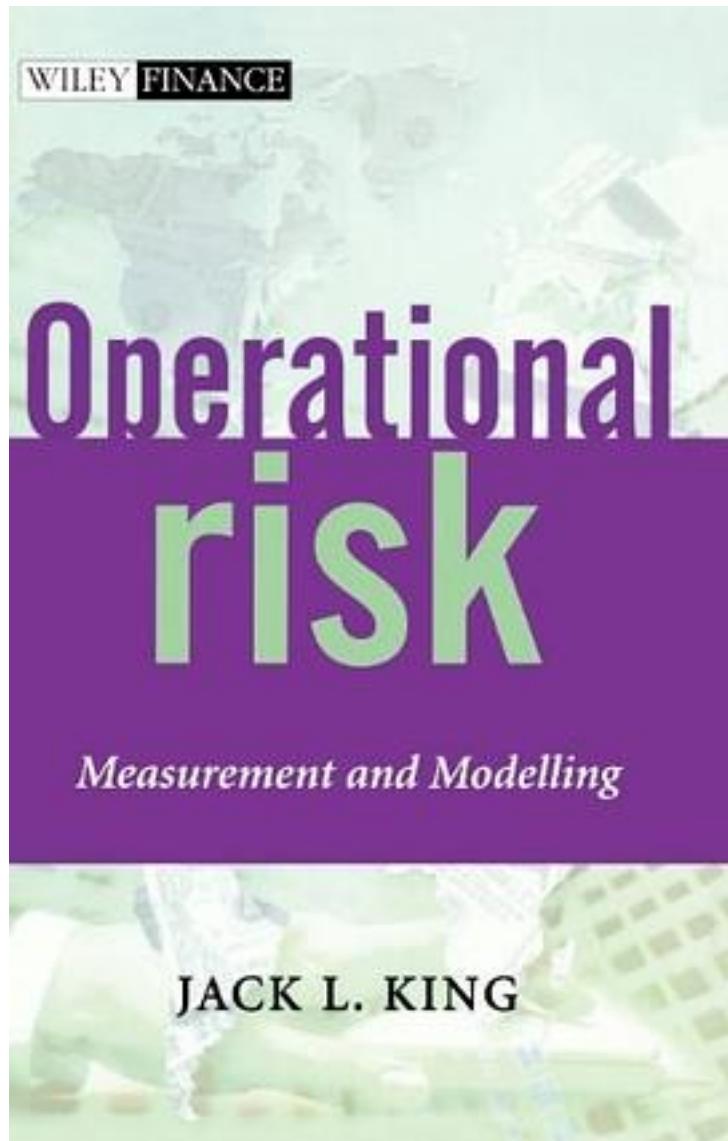


Operational Risk



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While operational risk has long been regarded as a mere part of "other" risks--outside the realm of credit and market risk--it has quickly made its way to the forefront of finance. In fact, with implementation of the Basel II Capital Accord already underway, many financial professionals--as well as those preparing to enter this field--must now become familiar with a variety of issues related to operational risk modeling and management. Written by the experienced team of Anna Chernobai, Svetlozar Rachev, and Frank Fabozzi, Operational Risk will introduce you to the key concepts associated with this discipline. Filled with in-depth insights, expert advice, and innovative research, this comprehensive guide not only presents you with an abundant amount of information regarding operational risk, but it also walks you through a wide array of examples that will solidify your understanding of the issues discussed. Topics covered include: The main challenges that exist in modeling operational risk. The variety of approaches used to model operational losses. Value-at-Risk and its role in quantifying and managing operational risk. The three pillars of the Basel II Capital Accord. And much more.

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