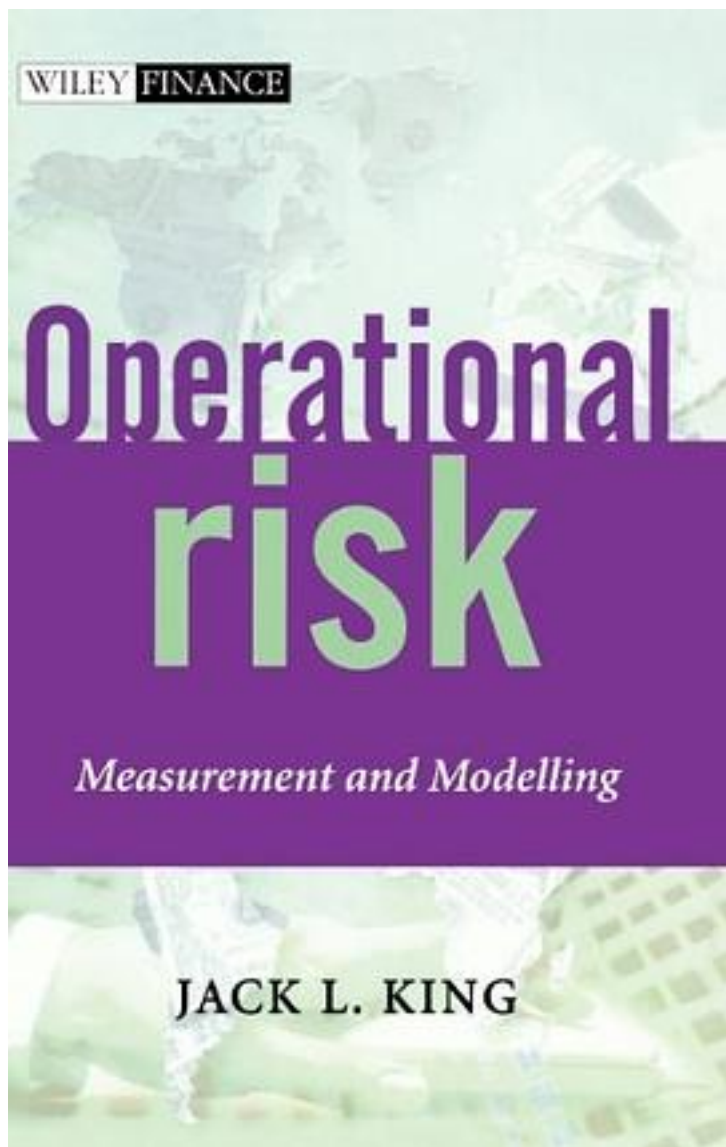


Operational Risk



[Operational Risk_下载链接1](#)

著者:Anna S. Chernobai

出版者:John Wiley & Sons

出版时间:2007-5-31

装帧:Hardcover

isbn:9780471780519

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.

作者介绍:

目录:

[Operational Risk_下载链接1](#)

标签

operational.risk

Basel.II

评论

[Operational Risk_下载链接1](#)

[Operational Risk_下载链接1](#)