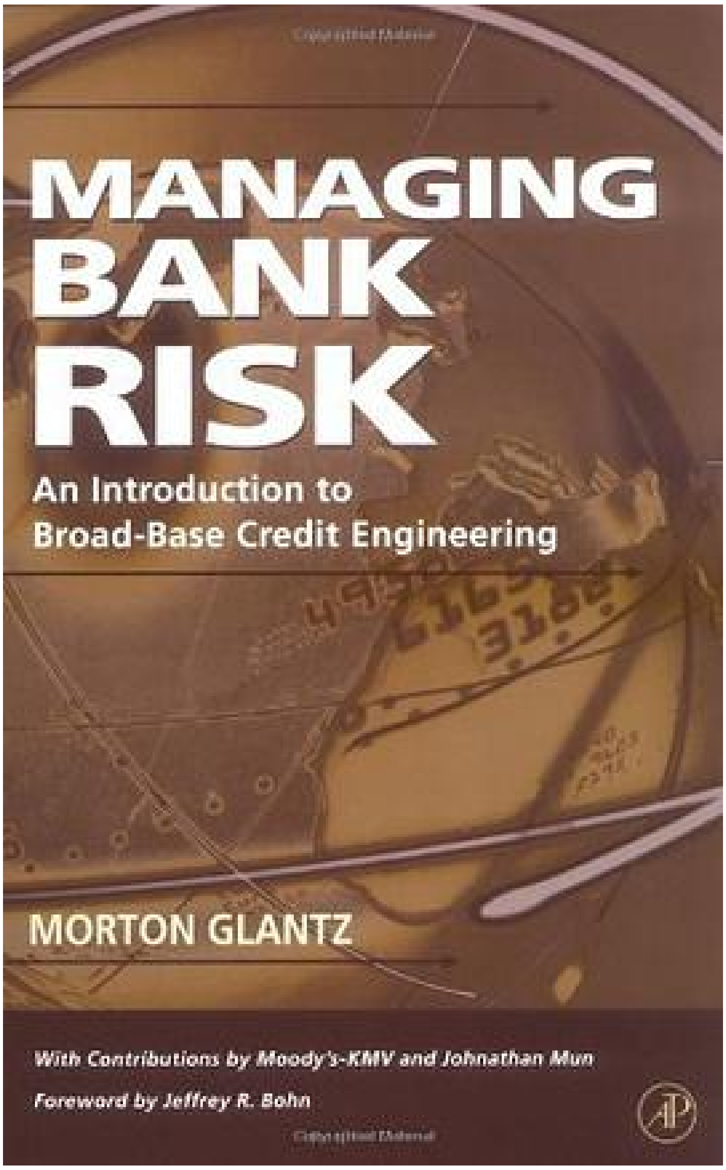
# Managing Bank Risk

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著者:Glantz, Morton

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Featuring new credit engineering tools, "Managing Bank Risk" combines innovative analytic methods with traditional credit management processes. Professor Glantz provides print and electronic risk-measuring tools that ensure credits are made in accordance with bank policy and regulatory requirements, giving bankers with the data necessary for judging asset quality and value. The book's two sections, 'New Approaches to Fundamental Analysis' and 'Credit Administration', show readers ways to assimilate new tools, such as credit derivatives, cash flow computer modeling, distress prediction and workout, interactive risk rating models, and probabilistic default screening, with well-known controls. By following the guidelines of the Basel Committee on Banking Supervision, "Managing Bank Risk" offers useful models, programs, and documents essential for creating a sound credit risk environment, credit granting processes, and appropriate administrative and monitoring controls. This book includes features such as: Chapter-concluding questions; Case studies illustrating all major tools; EDFT Credit Measure provided by KMV, the world's leading provide of market-based quantitative credit risk products; Library of internet links directs readers to information on evolving credit disciplines, such as portfolio management, credit derivatives, risk rating, and financial analysis; and, CD-ROM containing interactive models and a useful document collection. Credit engineering tools covered include: statistics and simulation driven forecasting; risk adjusted pricing; credit derivatives; ratios; cash flow computer modeling; distress prediction and workouts; capital allocation; credit exposure systems; computerized loan pricing; sustainable growth; interactive risk rating models; and, probabilistc default screening. Accompanying CD includes: interactive 10-point risk rating model; comprehensive cash flow model; trial version of CB Pro, a time-series forecasting program; stochastic net borrowed funds pricing model; asset based lending models, courtesy Federal Reserve Bank; the Uniform Financial Institutions Rationg System (CAMELS); two portfolio optimization software models; and, a library of documents from the International Swap Dealers Association, the Basel Committee on Banking Supervision, and others.

作者介绍:

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## 评论

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