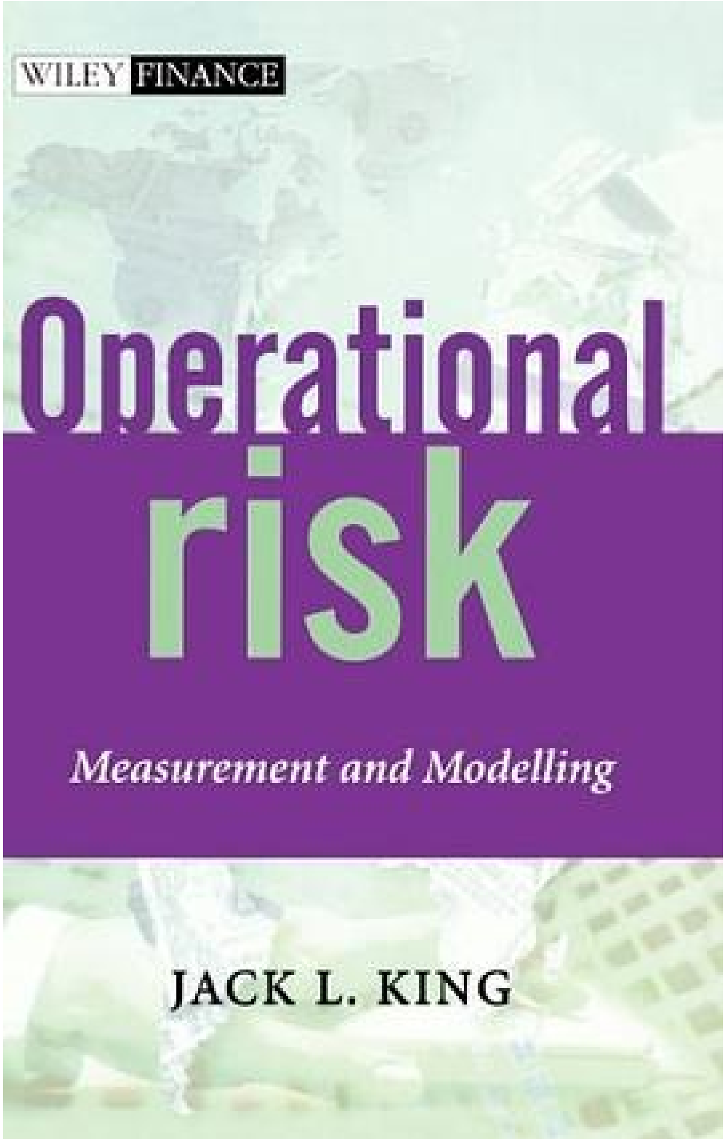
Operational Risk



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This work brings together various theories and models in operational risk, presenting them in the context of real-life case studies. It seeks to be both a sourcebook of operational risk techniques and a user manual on how to apply them. Featuring numerous examples and case studies, the book compares each technique with relevant examples in investment banking, covering a variety of situations, including fraud, fire, and natural disaster.

作者介绍:

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标签

风险管理

金融

评论

出的比Basel II还早，主要是讲1）Delta-EVT方法。前者对付高频低损，后者对付低频高损。2）causal modelling及贝叶斯方法。3）以及所谓三大工具的前身们：CSA & 流程分析，performance analysis，loss categorization

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书评

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