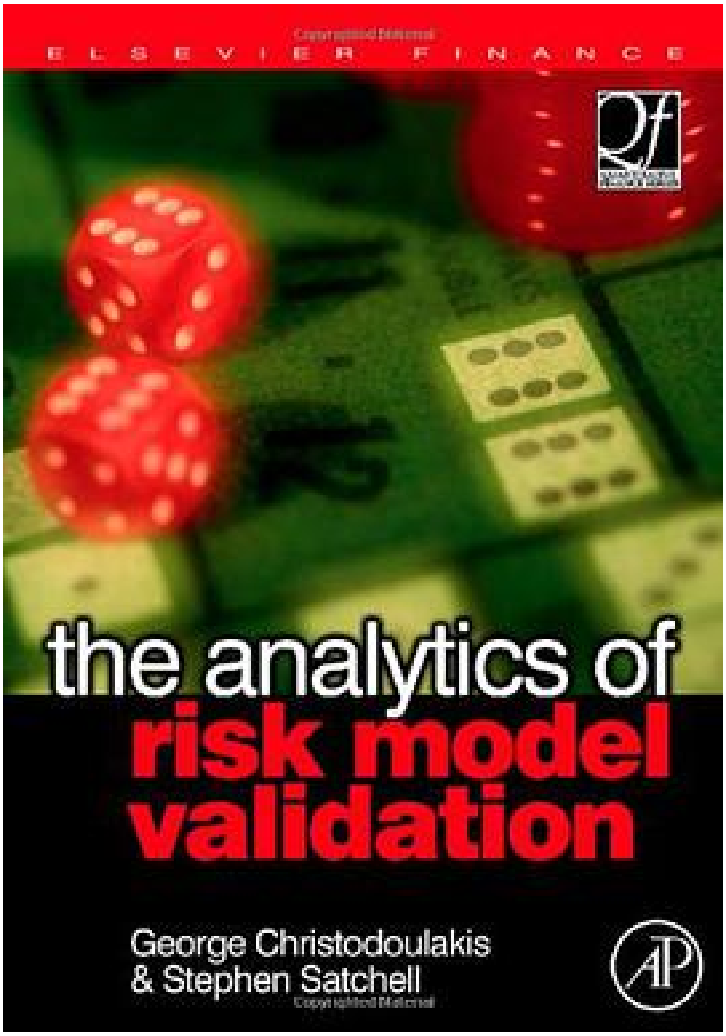
# The Analytics of Risk Model Validation

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著者:Christodoulakis, George A. (EDT)/ Satchell, Stephen (EDT)

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Risk model validation is an emerging and important area of research, and has arisen because of Basel I and II. These regulatory initiatives require trading institutions and lending institutions to compute their reserve capital in a highly analytic way, based on the use of internal risk models. It is part of the regulatory structure that these risk models be validated both internally and externally, and there is a great shortage of information as to best practise. Editors Christodoulakis and Satchell collect papers that are beginning to appear by regulators, consultants, and academics, to provide the first collection that focuses on the quantitative side of model validation. The book covers the three main areas of risk: Credit Risk, Market and Operational Risk. Risk model validation is a requirement of Basel I and II. This is the first collection of papers in this new and developing area of research. International authors cover model validation in credit, market and operational risk.

作者介绍:

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# 评论

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# 书评

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