

1. Record Nr.	UNINA9910145952903321
Autore	Gregoriou Greg N. <1956->
Titolo	Operational risk toward Basel III [[electronic resource]] : best practices and issues in modeling, management and regulation // [edited by] Greg N. Gregoriou
Pubbl/distr/stampa	Hoboken, New Jersey : , : John Wiley & Sons, , 2009
ISBN	1-282-11367-4 9786612113673 1-118-26706-0 0-470-45188-2
Edizione	[1st edition]
Descrizione fisica	1 online resource (528 p.)
Collana	Wiley finance series
Altri autori (Persone)	GregoriouGreg N. <1956->
Disciplina	332.1068 332.1068/1
Soggetti	Banks and banking, International - Risk management Bank capital - Mathematical models Financial risk management - Mathematical models Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Operational Risk Toward Basel III: Best Practices and Issues in Modeling, Management, and Regulation; Contents; Foreword; About the Editor; Acknowledgments; About the Contributors; PART One: Operational Risk Measurement: Qualitative Approaches; CHAPTER 1: Modeling Operational Risk Based on Multiple Experts' Opinions; CHAPTER 2: Consistent Quantitative Operational Risk Measurement; CHAPTER 3: Operational Risk Based on Complementary Loss Evaluations; CHAPTER 4: Can Operational Risk Models Deal with Unprecedented Large Banking Losses? CHAPTER 5: Identifying and Mitigating Perceived Risks in the Bank Service Chain: A New Formalization Effort to Address the Intangible and Heterogeneous Natures of Knowledge-Based ServicesCHAPTER 6: Operational Risk and Stock Market Returns: Evidence from Turkey; PART Two: Operational Risk Measurement: Quantitative Approaches; CHAPTER 7: Integrating Op Risk into Total VaR; CHAPTER 8: Importance

Sampling Techniques for Large Quantile Estimation in the Advanced Measurement Approach; CHAPTER 9: One-Sided Cross-Validation for Density Estimation with an Application to Operational Risk
CHAPTER 10: Multivariate Models for Operational Risk: A Copula Approach Using Extreme Value Theory and Poisson Shock Models
CHAPTER 11: First-Order Approximations to Operational Risk: Dependence and Consequences; PART Three: Operational Risk Management and Mitigation; CHAPTER 12: Integrating "Management" into "OpRisk Management"; CHAPTER 13: Operational Risk Management: An Emergent Industry; CHAPTER 14: OpRisk Insurance as a Net Value Generator; CHAPTER 15: Operational Risk Versus Capital Requirements under New Italian Banking Capital Regulation: Are Small Banks Penalized?
CHAPTER 16: Simple Measures for Operational Risk Reduction? An Assessment of Implications and Drawbacks
PART Four: Issues in Operational Risk Regulation and the Fund Industry; CHAPTER 17: Toward an Economic and Regulatory Benchmarking Indicator for Banking Systems; CHAPTER 18: Operational Risk Disclosure in Financial Services Firms; CHAPTER 19: Operational Risks in Payment and Securities Settlement Systems: A Challenge for Operators and Regulators; CHAPTER 20: Actual and Potential Use of Unregulated Financial Institutions for Transnational Crime
CHAPTER 21: Case Studies in Hedge Fund Operational Risks: From Amaranth to Wood River
CHAPTER 22: A Risk of Ruin Approach for Evaluating Commodity Trading Advisors; CHAPTER 23: Identifying and Mitigating Valuation Risk in Hedge Fund Investments; Index

Sommario/riassunto

This book consists of chapters by contributors (well-known professors, practitioners, and consultants from large and well respected money management firms within this area) offering the latest research in the OpRisk area. The chapters highlight how operational risk helps firms survive and prosper by giving readers the latest, cutting-edge techniques in OpRisk management. Topics discussed include: Basel Accord II, getting ready for the New Basel III, Extreme Value Theory, the new capital requirements and regulations in the banking sector in relation to financial reporting (including developing c
