

1. Record Nr.	UNINA9910457514603321
Autore	Sweeting Paul
Titolo	Financial enterprise risk management // Paul Sweeting [[electronic resource]]
Pubbl/distr/stampa	Cambridge : , : Cambridge University Press, , 2011
ISBN	1-139-63548-4 1-107-22257-5 1-283-34223-5 1-139-16004-4 9786613342232 1-139-16104-0 1-139-15548-2 1-139-15899-6 1-139-15723-X 0-511-84413-1
Descrizione fisica	1 online resource (xii, 551 pages) : digital, PDF file(s)
Collana	International series on actuarial science
Disciplina	332.1068/1
Soggetti	Financial institutions - Risk management Financial services industry - Risk management
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Title from publisher's bibliographic system (viewed on 05 Oct 2015).
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	An introduction to enterprise risk management -- Types of financial institution -- Stakeholders -- The internal environment -- The external environment -- Process overview -- Definitions of risk -- Risk identification -- Some useful statistics -- Statistical distributions -- Modelling techniques -- Extreme value theory -- Modelling time series -- Quantifying particular risks -- Risk assessment -- Responses to risk -- Continuous considerations -- Economic capital -- Risk frameworks -- Case studies.
Sommario/riassunto	Financial Enterprise Risk Management provides all the tools needed to build and maintain a comprehensive ERM framework. As well as outlining the construction of such frameworks, it discusses the internal and external contexts within which risk management must be carried

out. It also covers a range of qualitative and quantitative techniques that can be used to identify, model and measure risks, and describes a range of risk mitigation strategies. Over 100 diagrams are used to help describe the range of approaches available, and risk management issues are further highlighted by various case studies. A number of proprietary, advisory and mandatory risk management frameworks are also discussed, including Solvency II, Basel III and ISO 31000:2009. This book is an excellent resource for actuarial students studying for examinations, for risk management practitioners and for any academic looking for an up-to-date reference to current techniques.
