1. Record Nr.	UNINA9910459919303321
Autore	Hampton John J. <1942->
Titolo	Fundamentals of enterprise risk management : how top companies assess risk, manage exposure, and seize opportunity / / John J. Hampton
Pubbl/distr/stampa	New York, [New York] : , : AMACOM, , 2015 ©2015
ISBN	1-78684-102-9 0-8144-4904-2
Edizione	[Second edition.]
Descrizione fisica	1 online resource (316 p.)
Disciplina	658.15/5
Soggetti	Corporations - Finance Risk assessment Risk management Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Includes index.
Nota di contenuto	Cover; Title; Copyright; Contents; Introduction; Part One. Essentials of Enterprise Risk Management; 1. Hazard and Enterprise Risk Management; Hurricane Andrew; Definitions of Risk; Hazard Risk; Insurable Risk; Traditional Risk Management; Severity and Frequency; Enterprise Risk; Operational Risk; Strategic Risk; Financial Risk; Conclusion; Appendix 1. Russian Frozen Chicken; 2. Enterprise Risk Management; ERM Defined; The Need for ERM; Conclusion; Appendix 2. GM, Ford, and the Chrysler Bailout; 3. Contributions of ERM; Contribution 1: Recognize the Upside of Risk Contribution 2: Assign Risk Owners Contribution 3: Align Risk Accountability; Contribution 4: Create a Central Risk Function; Contribution 5: Install a High- Tech Electronic Platform (HTEP); AIG's View of Risk; Contribution 6: Involve the Board of Directors; Contribution 7: Employ a Standard Risk Evaluation Process; Conclusion; Appendix 3. Home Depot; 4. Challenge of the Black Swan; 2014 Atlanta Ice Storm; What Is a Black Swan?; Blockbuster; Risk Experts; The Failure of Experts; The Perceived Level of Risk; Silent Evidence; Conclusion; 5.

Sommario/riassunto	Risk management has changed dramatically since the 2008 financial crisis...and new developments in technology and communications demand up-to- the-minute approaches for defending against threats- and seizing opportunities. This critical reference-now extensively updated-provides readers with the tools and information they need to keep their organizations as blissfully risk-free as possible. The second edition helps readers recognize both internal and external exposures, understand crucial concepts such as risk mapping and risk identification, and align risk opportunities with their organization

2.	Record Nr.	UNINA9910767588003321
	Autore	Tsirelson Boris
	Titolo	Lectures on Probability Theory and Statistics : Ecole d'Eté de Probabilités de Saint-Flour XXXII - 2002 / / by Boris Tsirelson, Wendelin Werner ; edited by Jean Picard
	Pubbl/distr/stampa	Berlin, Heidelberg : , : Springer Berlin Heidelberg : , : Imprint : Springer, , 2004
	ISBN	3-540-39982-8
	Edizione	[1st ed. 2004.]
	Descrizione fisica	1 online resource (VIII, 200 p.)
	Collana	École d'Été de Probabilités de Saint-Flour, , 0721-5363 ; ; 1840
	Classificazione	31.70 31.73
	Disciplina	519.2
	Soggetti	Probabilities Statistical physics Dynamics Probability Theory and Stochastic Processes Complex Systems Statistical Physics and Dynamical Systems
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Bibliographic Level Mode of Issuance: Monograph
	Nota di contenuto	Preface -- Part I: Boris Tsirelson: Scaling Limit, Noise, Stability -- Introduction -- A First Look -- Abstract Nonsense of the Scaling Limit -- Scaling Limit and Independence -- Example: The Noise Made by a Poison Snake -- Stability -- Generalizing Wiener Chaos -- Example: The Brownian Web as a Black Noise -- Miscellany -- References -- Index -- Part II: Wendelin Werner: Random Planar Curves and Schramm-Loewner Evolutions -- Introduction -- Loewner Chains -- Chordal SLE -- Chordal SLE and Restriction -- SLE and the Brownian Frontier -- Radial SLE -- Some Critical Exponents for SLE -- Brownian Exponents -- SLE, UST and LERW -- SLE and Critical Percolation -- What is Missing -- References.
	Sommario/riassunto	This is yet another indispensable volume for all probabilists and collectors of the Saint-Flour series, and is also of great interest for mathematical physicists. It contains two of the three lecture courses given at the 32nd Probability Summer School in Saint-Flour (July 7-24,

2002). Boris Tsirelson's lectures introduce the notion of nonclassical noise produced by very nonlinear functions of many independent random variables, for instance singular stochastic flows or oriented percolation. Two examples are examined (noise made by a Poisson snake, the Brownian web). A new framework for the scaling limit is proposed, as well as old and new results about noises, stability, and spectral measures. Wendelin Werner's contribution gives a survey of results on conformal invariance, scaling limits and properties of some two-dimensional random curves. It provides a definition and properties of the Schramm-Loewner evolutions, computations (probabilities, critical exponents), the relation with critical exponents of planar Brownian motions, planar self-avoiding walks, critical percolation, loop-erased random walks and uniform spanning trees.