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Titolo	Capital adequacy beyond Basel [[electronic resource]] : banking, securities, and insurance // edited by Hal S. Scott
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Descrizione fisica	1 online resource (355 p.)
Altri autori (Persone)	ScottHal S
Disciplina	332.1/068/1
Soggetti	Bank reserves - Government policy Insurance - Reserves - Government policy Banks and banking - State supervision Financial institutions - State supervision Bank loans Electronic books.
Lingua di pubblicazione	Inglese
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Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references (p. 328-329) and index.
Nota di contenuto	Capital regulation for position risk in banks, securities firms, and insurance companies -- Capital adequacy in insurance and reinsurance -- Consolidated capital regulation for financial conglomerates -- Using a mandatory subordinated debt issuance requirement to set regulatory capital requirements for bank credit risks -- No pain, no gain? effecting market discipline via "reverse convertible debentures" -- The use of internal models: comparison of the new Basel credit proposals with available internal models for credit risk -- Sizing operational risk and the effect of insurance -- Enforcement of risk-based capital rules.
Sommario/riassunto	The research contained in this book covers some key issues at stake in the capital requirements for insurance and securities firms. Contributors analyse the use of subordinated debt internal models, and rating agencies in addition to examining the effect on capital of

reinsurance and similar instruments.
