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Testing Using Quantum and Simulated Annealing -- 19 Reverse Stress Testing and Technology -- 20 Robust Model Development in Reverse Stress Testing -- 21 The Role of Artificial Intelligence as Central Banker and in the Stability of Markets -- Part V: RST and Its Link to Recovery and Resolution Planning -- 22 Reverse Stress Testing and Recovery and Resolution Planning: An Implementation Perspective -- 23 Reverse Stress Testing and Recovery Planning: A Conceptual Perspective -- Part VI: Governance -- 24 On the Governance of Reverse Stress Testing -- 25 Reverse Stress Testing and Recent Research -- 26 Reverse Stress Testing and Tail Risk -- 27 Summary and Outlook -- List of Abbreviations -- List of Figures -- List of Tables -- About the Editors -- List of Contributors -- Index

Sommario/riassunto

Reverse stress testing was introduced in risk management as a regulatory tool for financial institutions more than a decade ago. The recent Covid-19 crisis illustrates its relevance and highlights the need for a systematic re-thinking of tail risks in the banking sector. This book addresses the need for practical guidance describing the entire reverse stress testing process. Reverse Stress Testing in Banking features contributions from a diverse range of established practitioners and academics. Organized in six parts, the book presents a series of contributions providing an in-depth understanding of: Regulatory requirements and ways to address them Quantitative and qualitative approaches to apply reverse stress testing at different levels – from investment portfolios and individual banks to the entire banking system The use of artificial intelligence, machine learning and quantum computing to gain insights into and address banks’ structural weaknesses Opportunities to co-integrate reverse stress testing with recovery and resolution planning Governance and processes for board members and C-suite executives Readers will benefit from the case studies, use cases from practitioners, discussion questions, recommendations and innovative practices provided in this insightful and pioneering book.