

1.	Record Nr.	UNINA9910691711503321
	Autore	Barber M. Craig
	Titolo	Bioaccumulation and Aquatic System Simulator (BASS) user's manual / / by M. Craig Barber
	Pubbl/distr/stampa	Research Triangle Park, NC : , : National Exposure Research Laboratory, Office of Research and Development, U.S. Environmental Protection Agency, , [2001]
	Soggetti	Bioaccumulation Fishes - Effect of chemicals on - Data processing Health risk assessment - Data processing
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	"April 2001." Title from title screen.
2.	Record Nr.	UNINA9910956819303321
	Autore	Cerutti Eugenio
	Titolo	The Need for "Un-consolidating" Consolidated Banks' Stress Tests / / Eugenio Cerutti, Christian Schmieder
	Pubbl/distr/stampa	Washington, D.C. : , : International Monetary Fund, , 2012
	ISBN	9781475561968 1475561962 9781475560596 1475560591
	Edizione	[1st ed.]
	Descrizione fisica	1 online resource (22 p.)
	Collana	IMF Working Papers
	Altri autori (Persone)	SchmiederChristian
	Disciplina	332.1;332.152
	Soggetti	Banks and banking, International - Risk management - Econometric models Banks and banking - Risk management - Econometric models Asset requirements Banking Banks and Banking Banks and banking Banks and banking, Foreign Banks Capital adequacy requirements

Countercyclical capital buffers
 Cross-border banking
 Depository Institutions
 Finance
 Finance: General
 Financial Aspects of Economic Integration
 Financial Institutions and Services: Government Policy and Regulation
 Financial institutions
 Financial regulation and supervision
 Financial risk management
 Financial sector policy and analysis
 Financial services law & regulation
 Financial services
 Foreign banks
 International banking
 International finance
 International Financial Markets
 International Lending and Debt Problems
 Micro Finance Institutions
 Mortgages
 Stress testing
 Czech Republic

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.
Nota di contenuto	Cover; Contents; I. Introduction; II. The Recent Evolution in Bank Stress Tests; III. A Combined Unconsolidated/Consolidated Stress Test Approach; Figure; 1. Conceptual Difference between 'Traditional' Stress Test and Stress Tests Taking into Account Group Structures; IV. Quantifying the Potential Bias of not Using a Combined Approach; 2. Banks' Geographical Distributions; 3. Banks' share of Profits and Capital Outside EU; 4. Partial and Full Ring Fencing Adjustments; V. Conclusions; References; Annex I - Mapping Bank Groups
Sommario/riassunto	The recent crisis has spurred the use of stress tests as a (crisis) management and early warning tool. However, a weakness is that they omit potential risks embedded in the banking groups' geographical structures by assuming that capital and liquidity are available wherever they are needed within the group. This assumption neglects the fact that regulations differ across countries (e.g., minimum capital requirements), and, more importantly, that home/host regulators might limit flows of capital or liquidity within a group during periods of stress. This study presents a framework on how to integrate this risk element into stress tests, and provides illustrative calculations on the size of the potential adjustments needed in the presence of some limits on intragroup flows for banks included in the June 2011 EBA stress tests.

