1. Record Nr. UNISA996396276803316

Titolo	An epistle from the Meeting for Sufferings, by their order the 17th of the second month, and 1st of the third month, 1696 [[electronic resource]] : To such Friends in England and Wales, or elsewhere, as are or may be concerned in the favour granted by the government for the ease of Friends, from the great oppression of oaths
Pubbl/distr/stampa	[London?, : s.n., 1696?]
Descrizione fisica	[2], 27, [3] p
Altri autori (Persone)	BealingBenjamin <d. 1739.>
Soggetti	Society of Friends - England
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Caption title. Imprint conjectured from Wing B1560. The first leaf and the last leaf are blank. L copy, 856.f.18.(2), minus blanks. Reproduction of original in the British Library.
Sommario/riassunto	eebo-0018

2. Record Nr. UNINA9910784641603321

Autore	Saita Francesco
Titolo	Value at risk and bank capital management [[electronic resource] /] / Francesco Saita
Pubbl/distr/stampa	Amsterdam ; ; Boston, : Elsevier Academic Press, c2007
ISBN	1-280-96281-X 9786610962815 0-08-047106-4
Edizione	[1st edition]
Descrizione fisica	1 online resource (276 p.)
Collana	Academic Press advanced finance series
Disciplina	332.1
Soggetti	Bank capital Banks and banking - Risk management
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 and index.
Nota di contenuto	Front cover; Title page; Copyright page; Table of contents; Preface; About the Book; Acknowledgments; Contributors; CHAPTER 1: Value at Risk, Capital Management, and Capital Allocation; 1.1 An Introduction to Value at Risk; 1.2 Capital Management and Capital Allocation: The Structure of the Book; CHAPTER 2: What Is "Capital" Management?; 2.1 Regulatory Capital and the Evolution toward Basel II; 2.2 Overview of the Basel II Capital Accord; 2.3 Bank Estimates of Required Capital and the Different Notions of Bank Capital; 2.4 Summary; 2.5 Further Reading; CHAPTER 3: Market Risk 3.1 The Variance-Covariance Approach 3.2 Simulation Approaches: Historical Simulation and Monte Carlo Simulation; 3.3 Value at Risk for Option Positions; 3.4 Extreme Value Theory and Copulas; 3.5 Expected Shortfall and the Problem of VaR Nonsubadditivity; 3.6 Back-Testing Market Risk Models; 3.7 Internal VaR Models and Market Risk Capital Requirements; 3.8 Stress Tests; 3.9 Summary; 3.10 Further Reading; CHAPTER 4: Credit Risk; 4.1 Defining Credit Risk: Expected and Unexpected Losses; 4.2 Agency Ratings 4.3 Quantitative Techniques for Stand-Alone Credit Risk Evaluation: Moody's/KMV EDF and External Scoring Systems 4.4 Capital Requirements for Credit Risk under Basel II; 4.5 Internal Ratings; 4.6 Estimating Loss Given Default; 4.7 Estimating Exposure at Default; 4.8

Interaction between Basel II and International Accounting Standards; 4.9 Alternative Approaches to Modeling Credit Portfolio Risk; 4.10 Comparison of Main Credit Portfolio Models; 4.11 Summary; 4.12 Further Reading; CHAPTER 5: Operational Risk and Business Risk 5.1 Capital Requirements for Operational Risk Measurement under Basel II 5.2 Objectives of Operational Risk Management; 5.3 Quantifying Operational Risk: Building the Data Sources; 5.4 Quantifying Operational Risk: From Loss Frequency and Severity to Operational Risk Capital; 5.5 Case Study: U.S. Bank Progress on Measuring Operational Risk; 5.6 The Role of Measures of Business Risk and Earnings at Risk; 5.7 Measuring Business Risk in Practice: Defining a Measure of Earnings at Risk; 5.8 From Earnings at Risk to Capital at Risk; 5.9 Summary; 5.10 Further Reading
CHAPTER 6: Risk Capital Aggregation 6.1 The Need for Harmonization: Time Horizon, Confidence Level, and the Notion of Capital; 6.2 Risk Aggregation Techniques; 6.3 Estimating Parameters for Risk Aggregation; 6.4 Case Study: Capital Aggregation within Fortis; 6.5 A Synthetic Comparison of Alternative Risk Aggregation Techniques; 6.6 Summary; 6.7 Further Reading; CHAPTER 7: Value at Risk and Risk Control for Market and Credit Risk; 7.1 Defining VaR-Based Limits for Market Risk: Identifying Risk-Taking Centers
7.2 Managing VaR Limits for Market Risk: The Links between Daily VaR and Annual Potential Losses

Sommario/riassunto

While the highly technical measurement techniques and methodologies of Value at Risk have attracted huge interest, much less attention has been focused on how Value at Risk and the risk-adjusted performance measures such as RAROC or economic profit/EVA„· can be effectively used to improve a bank¡¦s decision making processes. Academic books are typically concerned primarily with measurement techniques, and devote only a small section to describing the applications, usually without discussing the problems that changing organizational processes in banks may have on business units¡¦ behaviour. Practitioners¡¦ books are often based on a single experience, presenting the approach that has been pursued by a single bank, but often do not adequately evaluate that approach. In actual practice, the choice of how to use Value at Risk and risk-adjusted performance measures has no single optimal solution, but requires effective decision making that can identify the solution that is consistent with the bank¡¦s style of management and coordination mechanisms, and often with characteristics of individual business units as well. In this book, Francesco Saita of Bocconi University argues that even though risk measurement techniques have greatly improved in recent years for market, credit and now also operational risk, capital management and capital allocation decisions are far from becoming purely technical and mechanical. On one hand, decisions about capital management must consider handling different capital constraints (e.g. regulatory vs. economic capital) and face remarkable difficulties in providing a measure of ¡§aggregated¡¨ Value at Risk (i.e. a measure that considers the overall value at risk of the bank after diversification across risk types). On the other hand, the aim of using capital more efficiently through capital allocation cannot be achieved only through a sort of centralized asset allocation process, but rather by designing a Value at Risk limit system and a risk-adjusted performance measurement system that are designed to provide the right incentives to individual business units. This connection between sophisticated and cutting edge risk measurement techniques and practical bank decision making about capital management and capital allocation make this book unique and provide readers with a depth of academic and theoretical

	expertise combined with practical and real-world understanding of bank structure, organizational constraints, and dec...

3. Record Nr. UNINA9910349429003321

Titolo	Bioinspired Optimization Methods and Their Applications : 8th International Conference, BIOMA 2018, Paris, France, May 16-18, 2018, Proceedings / / edited by Peter Korošec, Nouredine Melab, El-Ghazali Talbi
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2018
ISBN	9783319916415 3319916416
Edizione	[1st ed. 2018.]
Descrizione fisica	1 online resource (XIII, 333 p. 103 illus.)
Collana	Theoretical Computer Science and General Issues, , 2512-2029 ; ; 10835
Disciplina	006
Soggetti	Computer science Artificial intelligence Algorithms Software engineering Computer engineering Computer networks Models of Computation Artificial Intelligence Software Engineering Computer Engineering and Networks
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	Optimization of Home Care Visits Schedule by Genetic Algorithm -- New Techniques for Inferring L-systems Using Genetic Algorithm -- An Adaptive Metaheuristic for Unconstrained Multimodal Numerical Optimization -- Scrum Task Allocation Based on Particle Swarm Optimization -- Cooperative Model for Nature-Inspired Algorithms in

Solving Real-World Optimization Problems -- Collaborative Agent Teams (CAT): from the Paradigm to Implementation Guidelines -- A Bio-inspired Approach for Collaborative Exploration with Mobile Battery Recharging in Swarm Robotics -- Constructive Metaheuristics for the Set Covering Problem -- Single and multiobjective evolutionary algorithms for clustering biomedical information with unknown number of clusters -- Evolutionary algorithms for scheduling of crude oil preheating process under linear fouling -- Hybrid weighted barebones exploiting particle swarm optimization algorithm for time series representation -- Data-driven Preference-based Deep Statistical Ranking for Comparing -- sMulti-Objective Optimization Algorithms -- Construction of heuristic for protein structure optimization using deep reinforcement learning -- Comparing Boundary Control Methods for Firefly Algorithm -- A New Binary Encoding Scheme in Genetic Algorithm for Solving the Capacitated Vehicle Routing Problem -- Ensemble and Fuzzy techniques applied to Imbalanced Traffic Congestion Datasets: a Comparative Study -- Multi-Objective Design of Time-Constrained Bike Routes using Bio-inspired Meta-Heuristics -- Ensemble of Kriging with Multiple Kernel Functions for Engineering Design Optimization -- Path Planning Optimization Method Based on Genetic Algorithm for Mapping Toxic Environment -- Tuning Multi-Objective Optimization Algorithms for the Integration and Testing Order Problem -- Surrogate-Assisted Particle Swarm with Local Search for Expensive Constrained Optimization -- Indicator-based versus Aspect-based Selection in Multi- and Many-objective Biochemical Optimization -- An Approach for Recovering Distributed Systems from Disasters -- Population Diversity Analysis for the Chaotic based Selection of Individuals in Differential Evolution -- Robust Design with Surrogate-Assisted Evolutionary Algorithm: Does it work? -- How Distance based Parameter Adaptation Affects Population Diversity -- Collaborative Variable Neighborhood Search.

Sommario/riassunto

This book constitutes the thoroughly refereed revised selected papers of the 10th International Conference on Bioinspired Optimization Models and Their Applications, BIOMA 2018, held in Paris, France, in May 2018. The 27 revised full papers were selected from 53 submissions and present papers in all aspects of bioinspired optimization research such as new algorithmic developments, high-impact applications, new research challenges, theoretical contributions, implementation issues, and experimental studies.