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Nota di contenuto	<p>Contents; I. Introduction; II. Background: Overview of the FSAP; III. Stress Testing in FSAPs; A. Stress Testing Approaches; B. Stress Testing Experience; C. Risks Addressed in FSAP Stress Tests; Table; 1. Evolution of Stress Testing Methodologies in European FSAPs; IV. FSAP Stress Testing Going Forward; A. Methodological Agenda; B. Other Aspects on the Agenda; Appendix; Stress Testing in European FSAPs; Appendix Tables; 1. FSAPs Covered in This Survey; 2. Who Did the Calculations in European FSAP Stress Tests?; 3. Institutions Covered in European FSAP Stress Tests</p> <p>4. Approaches to Credit Risk Modeling in European FSAPs5. Approaches to Interest Rate Risk Modeling in European FSAPs; 6. Approaches to Exchange Rate Risk Modeling in European FSAPs; 7. Interest Rate Shocks in European FSAPs; 8. Exchange Rate Shocks in European FSAPs; 9. Approaches to Modeling Other Market Risks in European FSAPs; 10. Approaches to Liquidity and Contagion Risk Modeling in European FSAPs; References</p>
Sommario/riassunto	<p>For almost a decade, the IMF has been using stress tests to identify vulnerabilities across institutions that could undermine the stability of a country's financial system. This working paper focuses on the IMF's experience with stress testing in the Financial Sector Assessment Program (FSAP). It provides background on the nature of an FSAP and the role of macro stress testing within it. It also describes how the methodology of stress testing in FSAPs has been evolving and what are fairly common approaches now being used. Finally, it discusses the main strengths and challenges for future development of macro stress testing in FSAPs and provides an overview of stress testing practice in European FSAPs.</p>
