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Altri autori (Persone)	SopranoAldo
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Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references (p. [193]-200) and index.
Nota di contenuto	1. The development of ORM in UniCredit group -- 2. The calculation dataset -- 3. Loss distribution approaches -- 4. Analyzing insurance policies -- 5. Managing reputational risk -- 6. Conclusions.
Sommario/riassunto	How to apply operational risk theory to real-life banking data Modelling Operational and Reputational Risks shows practitioners the best models to use in a given situation, according to the type of risk an organization is facing. Based on extensive applied research on operational risk models using real bank datasets, it offers a wide range of various testing models and fitting techniques for financial practitioners. With this book, professionals will have a foundation for measuring and predicting these important intangibles.Aldo Soprano (Madrid, Spain) is Group Head of operational risk