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NUS-RMI Credit Research Initiative Technical Report (Version: 2013, Update 2b) RMI staff

Sommario/riassunto

Global Credit Review is an annual publication that provides an overview of the most important developments in global credit markets and the regulatory landscape. The third volume provides some critical analysis, reviews the introduction of new regulations and also offers new insights to address the challenges ahead. The carefully selected chapters touch on current topics such as: the measurement of systemic risk, reserve requirements and its role in monetary policy, the application of the Basel II default definition by credit risk assessment systems, and changes in credit portfolio management,