Record Nr. UNINA9910841507103321 Autore Chernobai Anna S Titolo Operational risk [[electronic resource]]: a guide to Basel II capital requirements, models, and analysis / / Anna S. Chernobai, Svetlozar T. Rachev and Frank J. Fabozzi Hoboken, New Jersey:,: John Wiley & Sons,, 2007 Pubbl/distr/stampa **ISBN** 1-119-20192-6 1-280-90121-7 9786610901210 0-470-14878-0 Edizione [1st edition] Descrizione fisica 1 online resource (322 p.) Collana Frank J. Fabozzi Series ; ; v.152 Altri autori (Persone) RachevS. T (Svetlozar Todorov) FabozziFrank J Disciplina 658.155 Soggetti Bank management Risk management Operational risk 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 Operational Risk; Contents; Preface; About the Authors; Chapter 1: Operational Risk Is Not Just "Other" Risks; Chapter 2: Operational Risk: Definition, Classification, and Its Place among Other Risks; Chapter 3: Basel II Capital Accord; Chapter 4: Key Challenges in Modeling Operational Risk; Chapter 5: Frequency Distributions; Chapter 6: Loss Distributions; Chapter 7: Alpha-Stable Distributions; Chapter 8: Extreme Value Theory; Chapter 9: Truncated Distributions; Chapter 10: Testing for the Goodness of Fit; Chapter 11: Value-at-Risk; Chapter 12: Robust Modeling Chapter 13: Modeling DependenceIndex Sommario/riassunto While operational risk has long been regarded as a mere part of ""other"" risks--outside the realm of credit and market risk--it has quickly made its way to the forefront of finance. In fact, with implementation of the Basel II Capital Accord already underway, many

financial professionals--as well as those preparing to enter this field--

must now become familiar with a variety of issues related to

operational risk modeling and management. Written by the experienced team of Anna Chernobai, Svetlozar Rachev, and Frank Fabozzi, Operational Risk will introduce you to the key concepts assoc