

1. Record Nr.	UNINA990000110730403321
Autore	Watson, Walter
Titolo	Cement chemist's and works managers' handbook / by W. Watson and Q. L. Craddock ; 2. ed. revised by Q. L. Craddock
Pubbl/distr/stampa	London : Concrete publications limited, 1952
Edizione	[2. ed.]
Descrizione fisica	VI, 247 p. : ill. ; 23 cm
Collana	Concrete series
Disciplina	620.135
Locazione	FINBC
Collocazione	13 M 22 03 13 B 23 05
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia

2. Record Nr.	UNINA9910874677503321
Autore	Blatter Anja
Titolo	Risk Management in Banks and Insurance Companies : Step by Step // by Anja Blatter, Sean Bradbury, Pascal Bruhn, Dietmar Ernst
Pubbl/distr/stampa	Cham : , : Springer Nature Switzerland : , : Imprint : Springer, , 2024
ISBN	9783031428364 9783031428357
Edizione	[1st ed. 2024.]
Descrizione fisica	1 online resource (221 pages)
Collana	Springer Texts in Business and Economics, , 2192-4341
Altri autori (Persone)	BradburySean BruhnPascal ErnstDietmar
Disciplina	332.10684
Soggetti	Financial risk management Financial services industry Business information services Social sciences - Mathematics Financial engineering Risk Management Financial Services IT in Business Mathematics in Business, Economics and Finance Financial Engineering
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
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Nota di contenuto	Introduction -- Course 1: market risks -- Course 2: credit risks -- Course 3: operational risks -- Course 4: risk management -- Course 5: aggregation.
Sommario/riassunto	This book shows how modern risk management in banks and insurance companies can be modeled in Excel and Matlab. Readers are provided with all the necessary knowledge and skills in a systematic and structured step-by-step manner. Apart from basic Excel knowledge, no previous knowledge is required. The textbook is divided into five parts. First, the reader learns the basics of analyzing and modeling market risks. Next, the authors introduce and explain the modeling of credit

risks and operational risks are quantified by calibrating loss distributions based on expert estimates. Furthermore, individual risk measures are examined in more detail. In order to calculate a risk measure for an overall portfolio to determine the risk capital, the question of the aggregation method is discussed. There are various common concepts for this, which are examined in more detail in the last part of the book. The book is aimed at students of business administration with a focus on financial services. Accompanying the book, readers receive Excel spreadsheets as digital bonus material for practice and application.
