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Altri autori (Persone)	ScottHal S
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Soggetti	Bank reserves - Government policy Insurance - Reserves - Government policy Banks and banking - State supervision Financial institutions - State supervision Bank loans
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Nota di bibliografia	Includes bibliographical references (p. 328-329) and index.
Nota di contenuto	Capital regulation for position risk in banks, securities firms, and insurance companies -- Capital adequacy in insurance and reinsurance -- Consolidated capital regulation for financial conglomerates -- Using a mandatory subordinated debt issuance requirement to set regulatory capital requirements for bank credit risks -- No pain, no gain? effecting market discipline via "reverse convertible debentures" -- The use of internal models: comparison of the new Basel credit proposals with available internal models for credit risk -- Sizing operational risk and the effect of insurance -- Enforcement of risk-based capital rules.
Sommario/riassunto	This book is timely since the Basel Committee on Banking Supervision at the Bank for International Settlements is in the process of making

major changes in the capital rules for banks. It is important that capital adequacy regulation helps to achieve financial stability in the most efficient way. Capital adequacy rules have become a key tool to protect financial institutions. The research contained within the book covers some key issues at stake in the capital requirements for insurance and securities firms. The contributors are among the leading scholars in financial economics and law. Their contributions analyze the use of subordinated debt, internal models, and rating agencies in addition to examining the effect on capital of reinsurance, securitization, credit derivatives, and similar instruments.
