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Stress testing
Loans
Credit risk
Nonperforming loans
Financial sector policy and analysis
Financial institutions
Financial regulation and supervision
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| Nota di contenuto | Cover; Contents; Foreword; Acknowledgments; Abbreviations; Contributing Authors; 1. Stress Testing at the International Monetary Fund: Methods and Models; PART I: THE ACCOUNTING-BASED APPROACH; A. THE BALANCE SHEET-BASED APPROACH; 2. Introduction to the Balance Sheet-Based Approach to Stress Testing; 3. Stress Tester: A Toolkit for Bank-by-Bank Analysis with Accounting Data; 4. Into the Great Unknown: Stress Testing with Weak Data; 5. Next-Generation Applied Solvency Stress Testing; 6. Of Runes and Sagas: Perspectives on Liquidity Stress Testing Using an Iceland Example 7. Next-Generation System wide Liquidity Stress Testing 8. Systemic Bank Risk in Brazil: A Comprehensive Simulation of Correlated Market, Credit, Sovereign, and Interbank Risks; 9. Modeling Correlated Systemic Bank Liquidity Risks; 10. Review and Implementation of Credit Risk Models; 11. Bankers without Borders? Implications of Ring-Fencing for European Cross-Border Banks; 12. Conducting Stress Tests of Dened Benet Pension Plans; B. THE NETWORK ANALYSIS APPROACH; 13. Introduction to the Network Analysis Approach to Stress Testing 14. Cross-Border Financial Surveillance: A Network Perspective 15. Balance Sheet Network Analysis of Too-Connected-to-Fail Risk in Global and Domestic Banking Systems; PART II: THE MARKET PRICE BASED APPROACH; A. THE EQUITY INDICATORS BASED APPROACH; 16. Introduction to the Equity Indicators-Based Approach to Stress Testing; 17. The Global Financial Crisis and Its Impact on the Chilean Banking System; 18. Regulatory Capital Charges for Too-Connected-to-Fail Institutions: A Practical Proposal; B. THE EXTREME VALUE THEORY APPROACH 19. Introduction to the Extreme Value Theory Approach to Stress Testing 20. External Linkages and Contagion Risk in Irish Banks; 21. Identifying Spillover Risk in the International Banking System: An Extreme Value Theory Approach; C. THE CONTINGENT CLAIMS ANALYSIS APPROACH; 22. Introduction to the Contingent Claims Analysis Approach for Stress Testing; 23. Vulnerabilities of Household |

and Corporate Balance Sheets in the United Kingdom and Risks for the Financial Sector; 24. Measuring and Analyzing Sovereign Risk with Contingent Claims
25. Factor Model for Stress Testing with a Contingent Claims Model of the Chilean Banking System 26. Systemic Contingent Claims Analysis; 27. Measuring Systemic Risk-Adjusted Liquidity; PART III: THE MACROFINANCIAL APPROACH; 28. Introduction to the Macro-Financial Approach to Stress Testing; 29. A Macro Stress Test Model of Credit Risk for the Brazilian Banking Sector; 30. A Practical Example of the Nonperforming Loans Projection Approach to Stress Testing; 31. Portfolio Credit Risk and Macroeconomic Shocks: Applications to Stress Testing under Data-Restricted Environments
32. Banking Stability Measures

Sommario/riassunto

The IMF has had extensive involvement in the stress testing of financial systems in its member countries. This book presents the methods and models that have been developed by IMF staff over the years and that can be applied to the gamut of financial systems. An added resource for readers is the companion CD-Rom, which makes available the toolkit with some of the models presented in the book (also located at elibrary.imf.org/page/stress-test-toolkit).
