

1. Record Nr.	UNISALENTO991000773329707536
Autore	Todd, Michael J.
Titolo	The computation of fixed points and applications / Michael J. Todd
Pubbl/distr/stampa	Berlin ; New York : Springer-Verlag, 1976
ISBN	3540076859
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Collana	Mathematical economics Lecture notes in economics and mathematical systems, 0075-8442 ; 124
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Disciplina	514.224
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Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
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2. Record Nr.	UNINA9910965239903321
Autore	Jobst Andreas
Titolo	Macroprudential Solvency Stress Testing of the Insurance Sector // Andreas Jobst, Nobuyasu Sugimoto, Timo Broszeit
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Edizione	[1st ed.]
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Altri autori (Persone)	BroszeitTimo SugimotoNobuyasu
Disciplina	368.0076
Soggetti	Insurance Insurance - Evaluation Finance: General Industries: Financial Services Insurance Companies Actuarial Studies Financing Policy Financial Risk and Risk Management Capital and Ownership Structure Value of Firms Goodwill Financial Institutions and Services: Government Policy and Regulation Pension Funds Non-bank Financial Institutions Financial Instruments Institutional Investors Bankruptcy Liquidation General Financial Markets: Government Policy and Regulation Finance Insurance & actuarial studies Stress testing Insurance companies Solvency

Financial Sector Assessment Program
Financial sector policy and analysis
Financial institutions
Financial risk management
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Financial services industry
United States

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Note generali	Description based upon print version of record.
Nota di contenuto	Cover; Contents; Glossary; I. Introduction; Figures; 1. Overview of IMF FSAP's and Completion of Insurance Stress Tests; 2. Number of Completed Insurance Stress Tests in FSAP's Before and After the Global Financial Crisis; II. Overview and Framework; A. Macprudential Stress Testing for Insurance; B. Differences between Banks and Insurance Companies and Their Implications for Stress Testing; 3. Stylized Insurance Balance Sheet and Solvency Control Levels; Boxes; 1. General Macro-Financial and Systemic Risk Implications for Insurance; III. Process and Methodologies; 4. Stress Testing Process 2. The Taxonomy of Stress Testing Approaches A. Object of Analysis; B. Determination of Scope; C. Methodological Framework and Data Quality; D. Valuation and Capital Resources; 5a. Overview of Solvency Regimes-Risk Measurement; 5b. Overview of Solvency Regimes-Valuation Standards; E. Scenario Design and Other Assumptions; 6. Elements of Risk Assessment and Scope of FSAP Stress Testing; 3. Recessionary Scenarios in the Insurance Sector; 4. Assessing the Impact of Low Interest Rates on Insurance Activities; F. Risk Factors and Aggregation Approaches; 5. Liquidity Risk in Insurance 8. National and IMF Stress Testing for Non-life (Re) insurance-A Case Study of Bermuda
Sommario/riassunto	Over the last decade, stress testing has become a central aspect of the Fund's bilateral and multilateral surveillance work. Recently, more emphasis has also been placed on the role of insurance for financial stability analysis. This paper reviews the current state of system-wide solvency stress tests for insurance based on a comparative review of national practices and the experiences from Fund's FSAP program with the aim of providing practical guidelines for the coherent and consistent implementation of such exercises. The paper also offers recommendations on improving the current insurance stress testing approaches and presentation of results.
