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Soggetti	Risk (Insurance) Risk (Insurance) - European Union countries Asset-liability management Asset-liability management - European Union countries Risk management Risk management - European Union countries
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Nota di contenuto	Front cover; Contents; Preface; Reader's Guide; Web Site Information; Future Information; Abbreviations; PART A. Solvency Introduction; Chapter 1. Solvency; Chapter 2. A Historical Review; Chapter 3. Managing Risks and the Enterprise; Chapter 4. Summary of the Development of ERM and Solvency; Chapter 5. Elements of Solvency Assessment Systems; PART B. Valuation, Investments, and Capital; Chapter 6. Total Balance Sheet Approach; Chapter 7. Asset Valuation; Chapter 8. Liability Valuation; Chapter 9. Other Valuation Issues; Chapter 10. Investments and Own Funds; Chapter 11. Accounting Valuation PART C. Modeling and MeasuringChapter 12. Developing a Model; Chapter 13. Dependence; Chapter 14. Risk Measures; Chapter 15. Capital Requirement; Chapter 16. Risks and Subrisks; Chapter 17. Market Risk; Chapter 18. Credit Risk; Chapter 19. Operational Risk; Chapter 20. Liquidity Risk; Chapter 21. Underwriting/Insurance Risk; PART D. European Solvency II General Ideas, Valuation and Investment:

Final Advice; Chapter 22. European Solvency II: General Ideas; Chapter 23. European Solvency II: Asset Valuation; Chapter 24. European Solvency II Project: Liability Valuation
Chapter 25. European Solvency II Project: Eligible Own Funds and Investments
Chapter 26. Solvency II: Standard Formula Framework; Chapter 27. Solvency II Standard Formula: Market Risk; Chapter 28. Solvency II Standard Formula: Credit Risk; Chapter 29. Solvency II Standard Formula: Operational Risk; Chapter 30. Solvency II Standard Formula: Liquidity Risk; Chapter 31. Solvency II Standard Formula: Nonlife Underwriting Risk; Chapter 32. European Solvency II Standard Formula: Life Underwriting Risk; Chapter 33. Solvency II Standard Formula: Health Underwriting Risk
Chapter 34. Solvency II Standard Formula: Minimum Capital Requirement
PART F. Backgrounds and Calibrations; Appendix A. Some Statistical Clarifications; Appendix B. Approximations for Skewness; Appendix C. List of Different Papers Published by CEIOPS; Appendix D. European Solvency II Project; Appendix E. European Solvency II: General Ideas; Appendix F. European Solvency II: Asset Valuation; Appendix G. European Solvency II: Liability Valuation; Appendix H. European Solvency II: Standard Formula Framework; Appendix I. European Solvency II Standard Formula: Market Risk
Appendix J. European Solvency II Standard Formula: Credit Risk
Appendix K. European Solvency II Standard Formula: Operational Risk; Appendix L. European Solvency II Standard Formula: Liquidity Risk; Appendix M. European Solvency II Standard Formula: Nonlife Underwriting Risk; Appendix N. European Solvency II Standard Formula: Life Underwriting Risk; Appendix O. European Solvency II Standard Formula: Health Underwriting Risk; Appendix P. European Solvency II Standard Formula: Minimum Capital Requirement; References; Back cover

Sommario/riassunto

Reflecting the author's wealth of experience in this field, Handbook of Solvency for Actuaries and Risk Managers: Theory and Practice focuses on the valuation of assets and liabilities, the calculation of capital requirement, and the calculation of the standard formula for the European Solvency II project. The first three sections of the book examine the solvency concept, historical development, and the role of solvency in an enterprise risk management approach. The text provides a general discussion on valuation, investment, and capital, along with modeling and measuring. It also covers depen
