



## The Monte Carlo Simulation in Banks

By Svend Reuse

Grin Verlag Jun 2010, 2010. Taschenbuch. Book Condition: Neu. 215x147x15 mm. This item is printed on demand - Print on Demand Titel. - Scholarly Essay from the year 2010 in the subject Business economics - Banking, Stock Exchanges, Insurance, Accounting, printed single-sided, grade: keine, Masaryk University (Fakultät für Wirtschaft und Verwaltung), course: ---, language: English, abstract: This article deals with the actual status quo of measuring credit risk in the German banking sector. It defines the kinds of VaR approaches and discusses the basics and models for quantifying credit risk. The VaR tools used in the German banking sector to measure credit risk are analysed in a next step. Further, the complex character of the Monte Carlo approach is explained at the example of an Excel tool. The outlook of this article consists of a critical analysis of the efficiency in the context of the actual financial crisis in Germany. The paper extends the basic aspects of three former publications of the author, published in the specialized banking magazine Bankpraktiker 07-08.2006, pp. 366 371, the Conference paper for the ESF Conference on 25.06.26.06.2008 in Brno, Czech Republic, pp. 325 333 and the ControllerMagazin 05.2009, pp. 84 92. 68 pp. Englisch.



**READ ONLINE**  
[ 4.81 MB ]

### Reviews

*It is an awesome publication which i actually have ever read through. it had been writtern really properly and valuable. I found out this book from my i and dad recommended this pdf to discover.*

*-- Doyle Schmeler*

*This book is definitely not simple to begin on studying but quite fun to see. I actually have read and that i am sure that i will gonna read through yet again once again in the foreseeable future. It is extremely difficult to leave it before concluding, once you begin to read the book.*

*-- Brennan Koelpin*

## Related eBooks



### Psychologisches Testverfahren

Reference Series Books LLC Nov 2011, 2011. Taschenbuch. Book Condition: Neu. 249x191x7 mm. This item is printed on demand - Print on Demand Neuware - Quelle: Wikipedia. Seiten: 100. Kapitel: Myers-Briggs-Typindikator, Keirsey Temperament Sorter, DISG, Eignungstest für das Medizinstudium, Adult Attachment Interview,...



### Programming in D

Ali Cehreli Dez 2015, 2015. Buch. Book Condition: Neu. 264x182x53 mm. This item is printed on demand - Print on Demand Neuware - The main aim of this book is to teach D to readers who are new to computer programming. Although...



### Adobe Indesign CS/Cs2 Breakthroughs

Peachpit Press, 2005. Softcover. Book Condition: Neu. Gebraucht - Sehr gut Unbenutzt. Schnelle Lieferung, Kartonverpackung. Abzugsfähige Rechnung. Bei Mehrfachbestellung werden die Versandkosten anteilig erstattet. - Adobe InDesign is taking the publishing world by storm and users are hungry for breakthrough solutions to...



### Tinga Tinga Tales: Why Lion Roars - Read it Yourself with Ladybird

Paperback. Book Condition: New. Not Signed; This is a Tinga Tinga tale inspired by traditional stories from Africa. Lion is king of Tinga Tinga but he can't roar! Can his friend Flea help Lion to find his roar and behave more like...



### Have You Locked the Castle Gate?

Addison-Wesley Professional. Softcover. Book Condition: Neu. Gebraucht - Sehr gut Unbenutzt. Schnelle Lieferung, Kartonverpackung. Abzugsfähige Rechnung. Bei Mehrfachbestellung werden die Versandkosten anteilig erstattet. - Is your computer safe Could an intruder sneak in and steal your information, or plant a virus Have...



### New KS2 English SAT Buster 10-Minute Tests: 2016 SATs & Beyond

Paperback. Book Condition: New. Not Signed; This is Book 2 of CGP's SAT Buster 10-Minute Tests for KS2 Grammar, Punctuation & Spelling - it's a brilliant way to introduce English SATS preparation in bite-sized chunks. Each set of quick tests is packed...