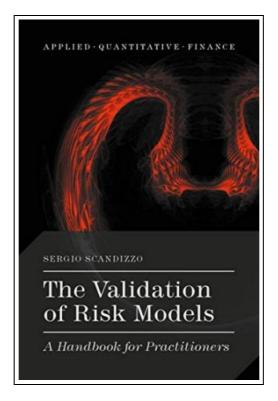
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THE VALIDATION OF RISK MODELS: A HANDBOOK FOR PRACTITIONERS



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Palgrave Macmillan Apr 2016, 2016. Buch. Condition: Neu. Neuware - The practice of quantitative risk management has reached unprecedented levels of sophistication. The pricing, the assessment of risk as well as the computation of the capital requirements for highly complex transactions are performed through equally complex mathematical models, running on sophisticated computer systems, developed and operated by dedicated, highly qualified specialists. With this sophistication, however, come risks that are unpredictable, globally challenging and difficult to manage. Model risk is a prime example of these and precisely the kind of risk that those tasked with managing financial institutions as well as those overseeing the soundness and stability of the financial system should worry about. This book starts with setting the problem of the validation of risk models within the context of banking governance and proposes a comprehensive methodological framework for the assessment of models against compliance, qualitative and quantitative benchmarks. It provides a comprehensive guide to the tools and techniques required for the qualitative and quantitative validation of the key categories of risk models and introduces a practical methodology for the measurement of the resulting model risk and its translation into prudent adjustments to capital requirements and other estimates. 242 pp. Englisch.



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