



Risk Management and Capital Adequacy (Hardback)

By Reto Gallati

McGraw-Hill Education - Europe, United States, 2003. Hardback. Book Condition: New. 229 x 155 mm. Language: English . Brand New Book ***** Print on Demand *****.This book presents a step-by-step approach for integrating market, credit, and operational risk management. While complying with New Basel Accord Guidelines for financial institutions around the world, the work involved in managing market, credit, and operational risk exposures - as well as the capital required to support such exposures - will change dramatically under the new Basel Accord guidelines. Risk Management and Capital Adequacy is the first book to examine how institutions can streamline programs by, wherever possible, integrating and simplifying risk management strategies and techniques. From analyses of the latest models and frameworks to case studies and examples of the devastating effects of unfocused or insufficient risk management, this in-depth examination reveals: building blocks for constructing an integrated, effective risk management framework; the three pillars of the Basel Accord - and what institutions must do to comply with each; and details behind financial disasters, from LTCM to Barings, and how they could have been prevented. While banks have an institutional interest in managing risk exposures, they also have a competitive interest in minimizing the capital...



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