



# **Fundamental Aspects of Operational Risk and Insurance Analytics: A Handbook of Operational Risk (Wiley Handbooks in Financial Engineering and Econometrics)**

*Marcelo G. Cruz, Gareth W. Peters, Pavel V. Shevchenko*

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**A one-stop guide for the theories, applications, and statistical methodologies essential to operational risk**

Providing a complete overview of operational risk modeling and relevant insurance analytics, *Fundamental Aspects of Operational Risk and Insurance Analytics: A Handbook of Operational Risk* offers a systematic approach that covers the wide range of topics in this area. Written by a team of leading experts in the field, the handbook presents detailed coverage of the theories, applications, and models inherent in any discussion of the fundamentals of operational risk, with a primary focus on Basel II/III regulation, modeling dependence, estimation of risk models, and modeling the data elements.

*Fundamental Aspects of Operational Risk and Insurance Analytics: A Handbook of Operational Risk* begins with coverage on the four data elements used in operational risk framework as well as processing risk taxonomy. The book then goes further in-depth into the key topics in operational risk measurement and insurance, for example diverse methods to estimate frequency and severity models. Finally, the book ends with sections on specific topics, such as scenario analysis; multifactor modeling; and dependence modeling. A unique companion with *Advances in Heavy Tailed Risk Modeling: A Handbook of Operational Risk*, the handbook also features:

- Discussions on internal loss data and key risk indicators, which are both fundamental for developing a risk-sensitive framework
- Guidelines for how operational risk can be inserted into a firm's strategic decisions
- A model for stress tests of operational risk under the United States Comprehensive Capital Analysis and Review (CCAR) program

A valuable reference for financial engineers, quantitative analysts, risk managers, and large-scale consultancy groups advising banks on their internal systems, the handbook is also useful for academics teaching postgraduate courses on the methodology of operational risk.

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