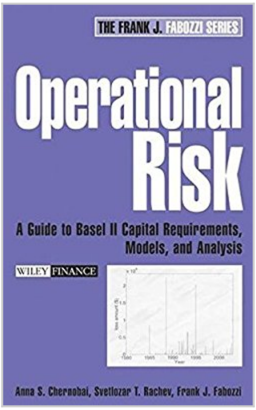

Operational Risk: A Guide to Basel II Capital Requirements, Models, and Analysis

By Anna S. Chernobai, Svetlozar T. Rachev, Frank J. Fabozzi

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While operational risk has long been regarded as a mere part of "other" risks--outside the realm of credit and market risk--it has quickly made its way to the forefront of finance. In fact, with implementation of the Basel II Capital Accord already underway, many financial professionals--as well as those preparing to enter this field--must now become familiar with a variety of issues related to operational risk modeling and management.

Written by the experienced team of Anna Chernobai, Svetlozar Rachev, and Frank Fabozzi, *Operational Risk* will introduce you to the key concepts associated with this discipline. Filled with in-depth insights, expert advice, and innovative research, this comprehensive guide not only presents you with an abundant amount of information regarding operational risk, but it also walks you through a wide array of examples that will solidify your understanding of the issues discussed.

Topics covered include:

- The main challenges that exist in modeling operational risk.
- The variety of approaches used to model operational losses.
- Value-at-Risk and its role in quantifying and managing operational risk.
- The three pillars of the Basel II Capital Accord.
- And much more.

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From the Back Cover
Operational Risk

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