

Commercial Banking Risk Management Springer

The recent turmoil on financial markets has made evident the importance of efficient liquidity risk management for the stability of banks. The measurement and management of liquidity risk must take into account economic factors such as the impact area, the timeframe of the analysis, the origin and the economic scenario in which the risk becomes manifest. Basel III, among other things, has introduced harmonized international minimum requirements and has developed global liquidity standards and supervisory monitoring procedures. The short book analyses the economic impact of the new regulation on profitability, on assets composition and business mix, on liabilities structure and replacement effects on banking and financial products.

This book draws readers' attention to the financial aspects of daily life at a corporation by combining a robust mathematical setting and the explanation and derivation of the most popular models of the firm. Intended for third-year undergraduate students of business finance, quantitative finance, and financial mathematics, as well as first-year postgraduate students, it is based on the twin pillars of theory and analytics, which merge in a way that makes it easy for students to understand the exact meaning of the concepts and their representation and applicability in real-world contexts. Examples are given throughout the chapters in order to clarify the most intricate aspects; where needed, there are appendices at the end of chapters, offering additional mathematical insights into specific topics. Due to the recent growth in knowledge demand in the private sector, practitioners can also profit from the book as a bridge-builder between university and industry. Lastly, the book provides useful information for managers who want to deepen their understanding of risk management and come to recognize what may have been lacking in their own systems.

This volume explores various aspects of risk taking. It offers an analysis of financial, entrepreneurial and social risks, as well as a discussion of the ethical implications of empirical findings. The main issues examined in the book are the financial crisis and its implications for business ethics. The book discusses unethical behaviour as a reputational risk (e.g., in the case of Goldman Sachs) and the question is raised as to what extent the financial crisis has changed the banks' entrepreneurial strategy. The book presents an analysis of the reasons leading to the crisis and identifies them as ethical dilemma structures. In addition, it looks at general questions regarding ethical behaviour and risk taking, such as: To what extent does the social embeddedness or abstraction play a role in guaranteeing ethical behaviour? What conclusions can be drawn from institutional or evolutionary perspectives on risk management? Finally, the book discusses further issues that become factors of risk within and between societies, such as work insecurity, corruption or the problem of facilitation payments as a risk in international transactions.

"This book explores the emerging field of risk management and risk analysis of cryptocurrencies, an area that has been generating considerable research. It begins by providing an introduction to digital finance and the concept of cryptocurrencies and blockchain technologies. It then describes in detail the intrinsic risks involved in cryptocurrencies, an area that, to date, has not been fully documented or investigated. Lastly, it discusses the various types of risk, with a focus on design, operational, market and quantitative risks. Providing insights into the analysis and management of cryptocurrencies, and serving as a starting point for a more in-depth risk analysis, this book will appeal to professionals and researchers interested in familiarizing themselves with the risks in cryptocurrencies, including academics, portfolio managers, risk-managers, quants, financial professionals, regulators, economists, asset managers and traders."--Provided by publisher.

This book presents a consistent and complete framework for studying the risk management of a pension fund. It gives the reader the opportunity to understand, replicate and widen the analysis. To this aim, the book provides all the tools for computing the optimal asset allocation in a dynamic framework where the financial horizon is stochastic (longevity risk) and the investor's wealth is not self-financed. This tutorial enables the reader to replicate all the results presented. The R codes are provided alongside the presentation of the theoretical framework. The book explains and discusses the problem of hedging longevity risk even in an incomplete market, though strong theoretical results about an incomplete framework are still lacking and the problem is still being discussed in most recent literature.

Sustainability and Financial Risks

Regulation in the Wake of the Financial Crisis

Risk Management for Pension Funds

Pricing, Measurement, and Modeling

An Introduction to Primitive Assets, Derivatives, Portfolio Management and Risk

A Continuous Time Approach with Applications in R

CreditRisk+ in the Banking Industry

This book presents an overview of corporate governance and risk management, analyzing their interdependence and particularly their relevance in banking. It discusses current trends in corporate governance, such as stakeholder management, financial performance and the cost of equity, compensation schemes, board structures and shareholder activism. Further, it reviews some of the most important regulatory changes introduced since the latest financial crisis and highlights their impact on the annual reports of the banks under analysis. Lastly, the book assesses and compares major banks in Brazil and Germany with special emphasis on the aspects mentioned above, revealing surprising similarities between the banking systems of these otherwise

disparate countries.

Handbook of Commercial Banking is the first book to comprehensively address strategic planning issues in the financial industry. Based on the author's extensive consultancy experience, the book develops a flexible plan to help banking professionals think through the strategic issues of this important financial sector. Beginning with a discussion on the need for a commercial banking strategy and the affects this has on the banks and their competition, the book moves on to outline various issues including; the role of marketing in commercial banking; relationship banking and the branch office network; private and direct banking; pricing financial products and services and credit and market risk. The author has also included a large range of case-studies which are geographically diverse and will provide the reader with a valuable breadth of reference.

Why aren't we investing more in disaster resilience, despite the rising costs of disaster events? This book argues that decision-makers in governments, businesses, households, and development agencies tend to focus on avoiding losses from disasters, and perceive the return on investment as uncertain – only realised if a somewhat unlikely disaster event actually happens. This book develops a new business case for investment based on the multiple dividends of resilience. This looks beyond only avoided losses (the first dividend) to the wider benefits gained independently of whether or not the disaster event occurs. These include unleashing entrepreneurial activities and productive investments by lowering the looming threat of losses from disasters and enabling businesses, farmers and homeowners to take positive risks (the second dividend); and co-benefits of resilience measures beyond just disaster risk (the third dividend), such as flood embankments in Bangladesh that double as roads, or wetlands in Colombo that reduce urban heat extremes.

Credit risk analysis is one of the most important topics in the field of financial risk management. Due to recent financial crises and regulatory concern of Basel II, credit risk analysis has been the major focus of financial and banking industry. Especially for some credit-granting institutions such as commercial banks and credit companies, the ability to discriminate good customers from bad ones is crucial. The need for reliable quantitative models that predict defaults accurately is imperative so that the interested parties can take either preventive or corrective action. Hence credit risk analysis becomes very important for sustainability and profit of enterprises. In such backgrounds, this book tries to integrate recent emerging support vector machines and other computational intelligence techniques that replicate the principles of bio-inspired information processing to create some innovative methodologies for credit risk analysis and to provide decision support information for interested parties.

Globalization of financial markets and policy changes in the regulation of financial institutions have impacted upon how commercial banks manage risk. These changes prompted an international conference in 1997, on risk management and regulation in banking. This book contains the formal papers.

The Digital Revolution in Commercial Banking

Credit Risk Management

Risk Management

How to Assess, Transfer and Communicate Critical Risks

New Developments in Risk Assessment and Management

An International Comparison Between Brazil and Germany

A New Business Case for Disaster Risk Management

This book introduces to basic and advanced methods for credit risk management. It covers classical debt instruments and markets products. The author describes not only standard rating and scoring methods like Classification Trees or Logistic Regression, but also less known models that are subject of ongoing research, like e.g. Support Vector Machines, Neural Networks, or Fuzzy Inference. The book also illustrates financial and commodity markets and analyzes the principles of advanced credit risk modeling techniques, derivatives pricing methods. Particular attention is given to the challenges of counterparty risk management, Credit Valuation Adjustment (CVA) and the related regulatory Basel III requirements. As a conclusion, the book provides the reader with all the essential aspects of classical and modern credit risk management and modeling.

Strategic planning, including the required quantitative methods, is an essential part of bank management and control. In this book, risk and yield are treated comprehensively and seamlessly. And a thorough introduction to the advanced methods of risk management in banking is discussed. In addition, directly applicable concepts and data such as macroeconomic scenarios for strategic planning, stress testing as well as detailed scenarios for operational risk and advanced concepts for credit risk are presented in straightforward manner. The book analyzes the effects of macroeconomic and regulatory developments such as the set of Basel III rules on planning, and discusses the consequences for actively meeting these challenges, especially in terms of capital. A wealth of essential background information from practice, international observations and comparisons, along with numerous illustrative examples, make this book a useful reference for established and future professionals in bank management, risk/return management, controlling and accounting.

The increasingly risky environment in which companies now operate is characterized by a rising number of risk components, risks and drivers. Risk exists at various levels, both inside the company and at the network level. The identification, evaluation, and mitigation of these risks require the capability to coordinate various skills within a single company and in upstream and downstream relationships. This handbook provides an integrated approach to the assessment, transfer, and communication of critical risks and highlights emerging methodologies that can effectively and efficiently help to protect businesses from adverse events and their effects. It explains how different management perspectives should be combined, and in particular how the corporate governance vision should be integrated with the perspectives of operations management, financial management, and business continuity management. In this sense the handbook provides concrete directions on how to develop a risk management team and culture, taking into account business challenges and emerging managerial tools.

Despite growing discussions on the relationship between sustainability and finance, so far little attention has been given to the relationship between sustainability-related risks and financial risks. Climate change, environmental degradation and social inequality, among others, indeed have considerable adverse impacts on financial actors and markets, and even have the potential to harm financial stability. In light of the importance of the nexus between sustainability and financial risks, this book addresses the need for new industry approaches. With insights from a skilled set of scholars in the finance field, this edited collection explores the effects of climate change on banking and insurance industries, the problem of stranded assets, the possible corporate risk management frameworks that can help control sustainability-related risks, the role of non-financial disclosure in fostering market discipline, and the policy actions needed to integrate sustainability considerations into prudential supervision. Tackling an interdisciplinary topic, this book will appeal to academics and practitioners within the finance, business and sustainability fields.

COVID-19 has spread around the world, causing tremendous structural change, and severely affecting global supply chains and business operations. As such there is a need for analytic tools help deal with the impact of the pandemic on the world's economies; there are no panaceas and certainly won't cure the problems faced, but they offer a means to aid governments, firms, and individuals in coping with these problems. This book provides an overview of the COVID-19 pandemic and evaluates its effect on financial and supply chain operations. It discusses epidemic modeling, presenting sources of quantitative and text data, and describing how models are used to illustrate the impact on supply chains, macroeconomic performance on financial operations. It highlights the specific experiences of the banking industry, which offers predictions of the impact on the Swedish banking sector. Further, it examines models related to pandemic planning, the evaluation of financial contagion, debt risk analysis, and health system efficiency performance, and addresses specific models and their parameters. The book demonstrates various tools using available data on the ongoing COVID-19 pandemic. While it includes some empirical work, it focuses on describing the methods and explaining how they work, rather than on theory. The data sets and software presented are available on the basis of their widespread availability to any reader with computer links.

Estimation, Validation, Stress Testing - with Applications to Loan Risk Management

Strategic Planning for Growth and Survival in the New Decade

Strategy, Capital and Risk Management

Modeling the Impact of COVID-19

Ecological, Societal, and Technological Risks and the Financial Sector

Fundamentals, Theory, and Practice in Asia

Financial Risk Management and Modeling

This book offers a comprehensive and coherent presentation of almost all aspects of Capital Market Finance, providing hands-on knowledge of advanced tools from mathematical finance in a practical setting. Filling the gap between traditional finance textbooks, which tend to avoid advanced mathematical techniques used by professionals, and books in mathematical finance, which are often more focused on mathematical refinements than on practical uses, this book employs advanced mathematical

techniques to cover a broad range of key topics in capital markets. In particular, it covers all primitive assets (equities, interest and exchange rates, indices, bank loans), most vanilla and exotic derivatives (swaps, futures, options, hybrids and credit derivatives), portfolio theory and management, and risk assessment and hedging of individual positions as well as portfolios. Throughout, the authors emphasize the methodological aspects and probabilistic foundations of financial asset valuation, risk assessment and measurement. Background in financial mathematics, particularly stochastic calculus, is provided as needed, and over 200 fully worked numerical examples illustrate the theory. Based on the authors' renowned master's degree courses, this book is written for students in business and finance, as well as practitioners in quantitative finance. Apart from an undergraduate-level knowledge of calculus, linear algebra and probability, the book is self-contained with no prior knowledge of market finance required.

This book focuses on several topical issues related to the operational risk management in bank: regulation, organisation and strategy. It analyses the connections between the different key-players involved in the operational risk process and the most relevant implications, both operational and strategic, arising from the implementation of the prudential framework.

This open access Pivot demonstrates how a variety of technologies act as innovation catalysts within the banking and financial services sector. Traditional banks and financial services are under increasing competition from global IT companies such as Google, Apple, Amazon and PayPal whilst facing pressure from investors to reduce costs, increase agility and improve customer retention. Technologies such as blockchain, cloud computing, mobile technologies, big data analytics and social media therefore have perhaps more potential in this industry and area of business than any other. This book defines a fintech ecosystem for the 21st century, providing a state-of-the art review of current literature, suggesting avenues for new research and offering perspectives from business, technology and industry.

This book presents a business model on how to structure the relationship between financial services and procurement. The need for new models is particularly important to support small and medium enterprises (SMEs) where there is an evident difficulty in accessing credit. Due to this context, innovative solutions must be introduced. The objective of this book is to determine how innovation can support the dynamic and volatile international context and the increasingly relevant function of procurement. It is becoming more and more important to take into account complex international transactions with notably long payment terms. Organizations need to manage the best way to handle the financial relationships and the risks related to credit provision and payments. This book presents an end-to-end support to procurement, including trade finance, supply chain finance, and related payments. In addition, the enterprises need to keep sufficient liquidity levels in the short and medium term. This is a constant challenge today, with the turbulence of financial markets and a continuing climate of economic uncertainty making it harder to obtain external funding. Businesses need to optimize the working capital. This can be done through the innovative concept of procurement finance, which allows SMEs to benefit by the new vision of collaborative procurement. This book provides several practical examples of advanced procurement finance solutions. It

demonstrates how the use of process improvement and technology can help in overcoming the current financially difficult situation. In addition, based on the business model presented, the integrated approach to procurement finance allows sustainable solutions which will be of interest to academics, researchers, managers, and practitioners in both buyer and vendor companies, as well as in banks and other financial institutions.

The bulk of this volume deals with the four main aspects of risk management: market risk, credit risk, risk management - in macro-economy as well as within companies. It presents a number of approaches and case studies directed at applying risk management to diverse business environments. Included are traditional market and credit risk management models such as the Black-Scholes Option Pricing Model, the Vasicek Model, Factor models, CAPM models, GARCH models, KMV models and credit scoring models.

From Theory to Praxis

Finance and Sustainability

Capital Market Finance

The Basel II Risk Parameters

Data Governance, Analytics and Life Cycle Management

Disrupting Finance

Water Risk and Its Impact on the Financial Markets and Society

The estimation and the validation of the Basel II risk parameters PD (default probability), LGD (loss given fault), and EAD (exposure at default) is an important problem in banking practice. These parameters are used on the one hand as inputs to credit portfolio models and in loan pricing frameworks, on the other to compute regulatory capital according to the new Basel rules. This book covers the state-of-the-art in designing and validating rating systems and default probability estimations. Furthermore, it presents techniques to estimate LGD and EAD and includes a chapter on stress testing of the Basel II risk parameters. The second edition is extended by three chapters explaining how the Basel II risk parameters can be used for building a framework for risk-adjusted pricing and risk management of loans.

CreditRisk+ is a widely implemented default-mode model of portfolio credit risk, based on a methodology borrowed from actuarial mathematics. This book gives an account of the status quo as well as of new and recent developments of the credit risk model CreditRisk+, which is widely used in the banking industry. It gives an introduction to the model itself and to its ability to describe, manage and price credit risk. This timely book will be an indispensable tool.

The idea of writing this book arose in 2000 when the first author was assigned to teach the required course STATS 240 (Statistical Methods in Finance) in the new M. S. program in financial mathematics at Stanford, which is an interdisciplinary program that aims to provide a master's-level education in applied mathematics, statistics, computing, finance, and economics. Students in the program had different backgrounds in statistics. Some had only taken a basic course in statistical inference, while others had taken a broad spectrum of M. S. -

and Ph. D. -level statistics courses. On the other hand, all of them had already taken required core courses in investment theory and derivative pricing, and STATS 240 was supposed to link the theory and pricing formulas to real-world data and pricing or investment strategies. Besides students in the program, the course also attracted many students from other departments in the university, further increasing the heterogeneity of students, as many of them had a strong background in mathematical and statistical modeling from the mathematical, physical, and engineering sciences but no previous experience in finance. To address the diversity in background but common strong interest in the subject and in a potential career as a "quant" in the financial industry, the course material was carefully chosen not only to present basic statistical methods of importance to quantitative finance but also to summarize domain knowledge in finance and show how it can be combined with statistical modeling in financial analysis and decision making. The course material evolved over the years, especially after the second author helped as the head TA during the years 2004 and 2005.

This is a major new reference work covering all aspects of finance. Coverage includes finance (financial management, security analysis, portfolio management, financial markets and instruments, insurance, real estate, options and futures, international finance) and statistical applications in finance (applications in portfolio analysis, option pricing models and financial research). The project is designed to attract both an academic and professional market. It also has an international approach to ensure its maximum appeal. The Editors' wish is that the readers will find the encyclopedia to be an invaluable resource.

This book outlines risk management theory systematically and comprehensively while distinguishing it from academic fields such as insurance theory. In addition, the book builds a risk financing theory that is independent of insurance theory. Until now, risk management (RM) theory has been discussed while the framework of the theory has remained unclear. However, this book, unlike previous books of this type, provides risk management theory after presenting a framework for it. Enterprise risk management (ERM) is seen differently depending on one's position. For accountants, it is a means for internal control to prevent accounting fraud, whereas for financial institutions, it quantifies the risk that administrators can take to meet supervisory standards. Therefore, most of the ERM outlines are written to suit the intended uses or topics, with no systematic RM overviews. This book discusses a systematic RM theory linked to the framework of it, unlike previous books that were written according to topic. After the Enron scandal in December 2001 and WorldCom accounting fraud in June 2002, several laws were enacted or revised throughout the world, such as the SOX Act (Sarbanes-Oxley Act) in the United States and the Financial Instruments and Exchange Law and Companies Act in Japan. In this process, the COSO (Committee of Sponsoring Organizations of Treadway Commission) published their ERM framework, while the ISO (International Organization for Standardization) published their RM framework. The author believes that the competition between these frameworks was an opportunity to systematize RM theory and greatly develop it as an independent discipline from insurance. On the other hand, the Great East Japan Earthquake that occurred on March 11, 2011, caused enormous losses. Also, because pandemics and cyber risks are increasing, businesses must have a comprehensive and systematic ERM for these risks associated with their business activities

Derivatives

Scenario Logic and Probabilistic Management of Risk in Business and Engineering

Operational Risk Management in Banks

Financial Analysis and Risk Management

Risk Management and Regulation in Banking

Economic and Regulatory Issues

Statistical Models and Methods for Financial Markets

This book provides evidence on the relevance of environmental and social factors in decision making. It discusses the Gold Standard Frameworks for integrating extra-financial risks into the philosophy, culture, strategies, products and value chain management procedures of investment and banking and highlights the current emergence of global administrative law. New emerging topics like positive impact investing and finance, climate friendly markets, human rights, the enhanced role of fiduciary duties and shared values are approached with a lot of examples for practical application. Steps towards a new banking culture, a new climate for double loop learning and sustainable financial innovation are outlined and the additional benefits of robust stakeholder engagement explained. The anthology paves the way from robust impact and risk management to positive impact creation and a new investment culture. As well, challenges for the implementation and ways to overcome them are broadly discussed. The book is rooted in the fact that institutions and investors which fail to professionally integrate the management of extra-financial risk into their whole lending and investment chain and fail to move to positive impact creation may well lose positions and mandates and finally the trust of their clients, partners and stakeholders. The contributing authors of this anthology are internationally renowned experts in the field of ESG and impact investing. The compendium brings together practitioners and academics to allow a confluence of thoughts, concepts and viewpoints. This huge variety of perspectives and approaches makes this volume a comprehensive compendium on responsible investment and banking.

"Clearly elucidates extreme financial risks associated with rare events such as financial crashes. The highlight of the book is the delineation of various copulas in conjunction with financial dependences among different assets of a portfolio. In particular, the insightful discussion on quadrant and orthant dependences casts new light on the connection between marginal models and financial dependence...brings a vivid portrayal of the subject." -- MATHEMATICAL REVIEWS

The Global Financial Crisis and the Eurozone crisis that has followed have drawn attention to weaknesses in financial records, information and data. These weaknesses have led to operational risks in financial institutions, flawed bankruptcy and foreclosure proceedings following the Crisis, and inadequacies in financial supervisors' access to records and information for the purposes of a prudential response. Research is needed to identify the practices that will provide the records, information and data needed to

support more effective financial analysis and risk management. The unique contribution of this volume is in bringing together researchers in distinct domains that seldom interact to identify theoretical, technological, policy and practical issues related to the management of financial records, information and data. The book will, therefore, appeal to researchers or advanced practitioners in the field of finance and those with an interest in risk management, computer science, cognitive science, sociology, management information systems, information science, and archival science as applied to the financial domain.

This book helps students, researchers and quantitative finance practitioners to understand both basic and advanced topics in the valuation and modeling of financial and commodity derivatives, their institutional framework and risk management. It provides an overview of the new regulatory requirements such as Basel III, the Fundamental Review of the Trading Book (FRTB), Interest Rate Risk of the Banking Book (IRRBB), or the Internal Capital Assessment Process (ICAAP). The reader will also find a detailed treatment of counterparty credit risk, stochastic volatility estimation methods such as MCMC and Particle Filters, and the concepts of model-free volatility, VIX index definition and the related volatility trading. The book can also be used as a teaching material for university derivatives and financial engineering courses.

The U.S. banking system differs from many countries both in the range of services supplied and the complexity of operations. Meanwhile, the U.S. financial markets have become the attraction of worldwide investors. This book explains the three key aspects of the industry: the laws governing the banking institutions, the regulations thereof, and their economics and financial statements in a manner not covered by any competitive publications, of interest to both professionals and scholars who want to better grasp this industry. Auditing a bank and/or liquidating a bank require a set of rules not always well understood. The book provides such an overview.

Bank Management and Control

Theory and Practice of Trading, Valuation, and Risk Management

Retail Credit Risk Management

The Impact of Climate Change, Environmental Degradation and Social Inequality on Financial Markets

From Dependence to Risk Management

Business Ethics and Risk Management

Laws, Regulations, and Risk Management

Today's financial sector faces multiple challenges stemming from ecological, societal, and technological risks such as climate change, political extremism, and cyber-attacks. However, these non-traditional risks are yet to be fully identified and measured, in order to ensure their successful management. This edited collection sheds light on the topic by examining the unique measurement and modelling challenges

associated with each of these risks, and their interaction with finance. Offering a comprehensive analysis of non-traditional finance risks, the authors provide the basis for developing appropriate risk management techniques. With new approaches to protect against emerging threats to the financial sector, this edited collection will appeal to academics researching sustainability, development finance, and risk management, as well as policy-makers and practitioners within the banking sector.

This book proposes a uniform logic and probabilistic (LP) approach to risk estimation and analysis in engineering and economics. It covers the methodological and theoretical basis of risk management at the design, test, and operation stages of economic, banking, and engineering systems with groups of incompatible events (GIE). This edition includes new chapters providing a detailed treatment of scenario logic and probabilistic models for revealing bribes. It also contains clear definitions and notations, revised sections and chapters, an extended list of references, and a new subject index, as well as more than a hundred illustrations and tables which motivate the presentation.

Water risks, including the lack of access to fresh water for personal and industrial use, droughts, floods, and water contamination, are problems that are not new, yet, they are amplifying in the face of climate change, population growth, and rapid economic development. Properly identifying, measuring, and managing these risks as well as taking advantage of related mitigation opportunities is essential for the future well-being of firms across various industries, investors who invest in these firms, local and federal governments, and ultimately our society as a whole. This edited book sheds light on this topic by examining the unique measurement and modelling challenges associated with either the scarcity or overabundance of water and their interaction with finance and society. Specifically, it explores approaches to assess and operationalize water risk, examines the vulnerability of institutions and markets, and discusses strategies for risk mitigation.

Presenting theoretical foundations and empirical research, this text introduces the reader to the core issues and analytical tools of insurance economics, examining in detail a host of key factors including supply and demand, regulation and social insurance.

This edited collection comprehensively addresses the widespread regulatory challenges uncovered and changes introduced in financial markets following the 2007–2008 crisis, suggesting strategies by which financial institutions can comply with stringent new regulations and adapt to the pressures of close supervision while responsibly managing risk. It covers all important commercial banking risk management topics, including market risk, counterparty credit risk, liquidity risk, operational risk, fair lending risk, model risk, stress test, and CCAR from practical aspects. It also covers major components of enterprise risk management, a modern capital requirement framework, and the data technology used to help manage risk. Each chapter is written by an authority who is actively engaged with large commercial banks, consulting firms, auditing firms, regulatory agencies, and universities. This collection will be

a trusted resource for anyone working in or studying the commercial banking industry.

Responsible Investment Banking

Proceedings of the International Conference on Risk Management and Regulation in Banking (1997)

Liquidity Risk Management in Banks

Computational Intelligence with Support Vector Machines

Knowledge Risk Management

Financial Risk Management

Commercial Banking Risk Management

This book provides an in-depth introduction to knowledge risk management (KRM) as well as methods, tools and cases to address knowledge risk management issues in both the public and private sector. It focuses on the integration of knowledge risks into the holistic risk management of organizations. In addition, this book is accompanied by an external website that includes additional checklists, videos and company cases. The combination of a sound theoretical framework along with practical instruments, tools and ancillary materials makes this book a unique, interactive book for professionals, managers, and executives as well as students, academics and policy makers.

Commercial Banking Risk Management Regulation in the Wake of the Financial Crisis Springer

This volume presents the proceedings of the ZAFIN Finance and Sustainability conference, organized by the Wroclaw University of Economics in cooperation with Corvinus University of Budapest and the University of Economics in Prague. The contributing authors analyze a variety of issues concerning recent finance problems, including corporate finance, public finance, monetary and fiscal policy issues, and risk management. The book also addresses topics connected to sustainable finance, the transition to green economies, corporate sustainability and sustainable development. The target audience for this book includes researchers at universities and research and policy institutions, graduate students, and practitioners in economics and finance working for private or government institutions.

Introducing the fundamentals of retail credit risk management, this book provides a broad and applied investigation of the related modeling theory and methods, and explores the interconnections of risk management, by focusing on retail and the constant reference to the implications of the financial crisis for credit risk management.

This book provides a quantitative overview of corporate risk management for both financial and non-financial organisations. It systematically explores a range of important risks, including

interest rate risk, equity risk, commodity price risk, credit risk management, counterparty risk, operational risk, liquidity risk, market risk, derivative credit risk and country risk. Chapters also provide comprehensive and accessible analysis of risk-related phenomena and the corporate strategies employed to minimise the impacts of risk in each case. Chapters begin with an explanation of basic concepts and terminology, before going on to present quantitative examples and qualitative discussion sections. The author leverages his lifetime's experience of working in risk management to offer this clear and empirical guide for scholars and practitioners researching financial stability.

Identification, Measurement and Management

Encyclopedia of Finance

The U.S. Banking System

Extreme Financial Risks

Realising the 'Triple Dividend of Resilience'

Quantitative Financial Risk Management

Bio-Inspired Credit Risk Analysis

Risk is the main source of uncertainty for investors, debtholders, corporate managers and other stakeholders. For all these actors, it is vital to focus on identifying and managing risk before making decisions. The success of their businesses depends on the relevance of their decisions and consequently, on their ability to manage and deal with the different types of risk.

Accordingly, the main objective of this book is to promote scientific research in the different areas of risk management, aiming at being transversal and dealing with different aspects of risk management related to corporate finance as well as market finance. Thus, this book should provide useful insights for academics as well as professionals to better understand and assess the different types of risk.

Procurement Finance

Handbook of Commercial Banking

Insurance Economics

Financial Risk Management for Cryptocurrencies

FinTech and Strategy in the 21st Century

Analytical Corporate Finance

Pandemic Risk Management in Operations and Finance