



# Quantitative Operational Risk Models (Chapman & Hall/CRC Finance)

*Catalina Bolancé, Montserrat Guillén, Jim Gustafsson, Jens Perch Nielsen*

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Using real-life examples from the banking and insurance industries, **Quantitative Operational Risk Models** details how internal data can be improved based on external information of various kinds. Using a simple and intuitive methodology based on classical transformation methods, the book includes real-life examples of the combination of internal data and external information.

A guideline for practitioners, the book begins with the basics of managing operational risk data to more sophisticated and recent tools needed to quantify the capital requirements imposed by operational risk. The book then covers statistical theory prerequisites, and explains how to implement the new density estimation methods for analyzing the loss distribution in operational risk for banks and insurance companies. In addition, it provides:

- Simple, intuitive, and general methods to improve on internal operational risk assessment
- Univariate event loss severity distributions analyzed using semiparametric models
- Methods for the introduction of underreporting information
- A practical method to combine internal and external operational risk data, including guided examples in SAS and R

Measuring operational risk requires the knowledge of the quantitative tools and the comprehension of insurance activities in a very broad sense, both technical and commercial. Presenting a nonparametric approach to modeling operational risk data, **Quantitative Operational Risk Models** offers a practical perspective that combines statistical analysis and management orientations.

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