

STAT0020: Quantitative Modelling of Operational Risk and Insurance Analytics

[View Online](#)

Cruz, M. G. (2002). Modeling, measuring and hedging operational risk: Vol. Wiley finance series. Wiley.

Cruz, M. G. (2004). Operational risk modelling and analysis: theory and practice. Risk Books.

Cruz, M. G., Peters, G. W., & Shevchenko, P. V. (2015). Fundamental Aspects of Operational Risk and Insurance Analytics: A Handbook of Operational Risk: Vol. Wiley Handbooks in Financial Engineering and Econometrics. Wiley-Blackwell.

Gregoriou, G. N. & Wiley InterScience (Online service). (2009). Operational risk toward Basel III: best practices and issues in modeling, management and regulation: Vol. Wiley finance. John Wiley & Sons. <http://dx.doi.org/10.1002/9781118267066>

Peters, G. W., & Shevchenko, P. V. (2015). Advances in Heavy Tailed Risk Modeling: A Handbook of Operational Risk: Vol. Wiley Handbooks in Financial Engineering and Econometrics. Wiley-Blackwell.