STAT3022 / STATG022 / STATM022: Quantitative Modelling of Operational Risk and Insurance Analytics

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@book{Cruz_2002, address={Chichester}, title={Modeling, measuring and hedging operational risk}, volume={Wiley finance series}, publisher={Wiley}, author={Cruz, Marcelo G.}, year={2002} }

@book{Cruz_2004, address={London}, title={Operational risk modelling and analysis: theory and practice}, publisher={Risk Books}, author={Cruz, Marcelo G.}, year={2004} }

@book{Cruz_Peters_Shevchenko_2015, title={Fundamental Aspects of Operational Risk and Insurance Analytics: A Handbook of Operational Risk}, volume={Wiley Handbooks in Financial Engineering and Econometrics}, publisher={Wiley-Blackwell}, author={Cruz, Marcelo G. and Peters, Gareth W. and Shevchenko, Pavel V.}, year={2015} }

@book{Gregoriou_Wiley InterScience (Online service)_2009, address={Hoboken, N.J.}, title={Operational risk toward Basel III: best practices and issues in modeling, management and regulation}, volume={Wiley finance}, url={http://dx.doi.org/10.1002/9781118267066}, publisher={John Wiley & Sons}, author={Gregoriou, Greg N. and Wiley InterScience (Online service)}, year={2009} }

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