

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

[View Online](#)

1

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

2

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

3

M. G. Cruz, Modeling, measuring and hedging operational risk, Wiley, Chichester, 2002, vol. Wiley finance series.

4

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

5

G. N. Gregoriou and Wiley InterScience (Online service), Operational risk toward Basel III: best practices and issues in modeling, management and regulation, John Wiley & Sons, Hoboken, N.J., 2009, vol. Wiley finance.