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



1.

Cruz, M.G., Peters, G.W., Shevchenko, P.V.: Fundamental Aspects of Operational Risk and Insurance Analytics: A Handbook of Operational Risk. Wiley-Blackwell (2015).

2.

Peters, G.W., Shevchenko, P.V.: Advances in Heavy Tailed Risk Modeling: A Handbook of Operational Risk. Wiley-Blackwell (2015).

3.

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

4.

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

5.

Gregoriou, G.N., 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).