

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

[View Online](#)

1.

Cruz MG, Peters GW, Shevchenko PV. Fundamental Aspects of Operational Risk and Insurance Analytics: A Handbook of Operational Risk. Vol. Wiley Handbooks in Financial Engineering and Econometrics. Wiley-Blackwell; 2015.

2.

Peters GW, Shevchenko PV. Advances in Heavy Tailed Risk Modeling: A Handbook of Operational Risk. Vol. Wiley Handbooks in Financial Engineering and Econometrics. Wiley-Blackwell; 2015.

3.

Cruz MG. Modeling, measuring and hedging operational risk. Vol. Wiley finance series. Chichester: Wiley; 2002.

4.

Cruz MG. Operational risk modelling and analysis: theory and practice. London: Risk Books; 2004.

5.

Gregoriou GN, Wiley InterScience (Online service). Operational risk toward Basel III: best practices and issues in modeling, management and regulation [Internet]. Vol. Wiley finance. Hoboken, N.J.: John Wiley & Sons; 2009. Available from: <http://dx.doi.org/10.1002/9781118267066>