

COMPG007 / COMPM007: Operational Risk Measurement for Financial Institutions

View Online



@book{Chernobai_Rachev_Fabozzi_2007, address={Hoboken, N.J.}, title={Operational risk: a guide to Basel II capital requirements, models, and analysis}, url={http://dx.doi.org/10.1002/9781119201922}, publisher={Wiley}, author={Chernobai, Anna S. and Rachev, S. T. and Fabozzi, Frank J.}, year={2007} }

@book{Cruz, title={Fundamental Aspects of Operational Risk and Insurance Analytics: A Handbook of Operational Risk}, url={https://ucl.userservices.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=6972094110004761&institutionId=4761&customerId=4760}, author={Cruz, Marcelo G.} }

@book{Cruz, title={Fundamental Aspects of Operational Risk and Insurance Analytics: A Handbook of Operational Risk}, url={http://dx.doi.org/10.1002/9781118573013}, author={Cruz, Marcelo G.} }

@book{Operational Risk Assessment: The Commercial Imperative of a More Forensic and Transparent Approach, url={http://dx.doi.org/10.1002/9781119207054} }