



Operational Risk - Szenarioanalyse (German Edition)

Andreas Reschke

Download now

[Click here](#) if your download doesn't start automatically

Operational Risk - Szenarioanalyse (German Edition)

Andreas Reschke

Operational Risk - Szenarioanalyse (German Edition) Andreas Reschke

Studienarbeit aus dem Jahr 2007 im Fachbereich BWL - Bank, Börse, Versicherung, Note: 1,7, Frankfurt School of Finance & Management, Veranstaltung: Operatives Risiko, 22 Quellen im Literaturverzeichnis, Sprache: Deutsch, Abstract: Der Begriff der operationellen Risiken hat innerhalb des Bankensektors zunehmend an Bedeutung gewonnen. Zum einen trugen markante, realisierte Verluste dazu bei, dass die Thematik in den einzelnen Finanzinstituten und auch bei der Bankenaufsicht verstärkt adressiert wurde. Zum anderen werden operationelle Risiken im Rahmen von Basel II – im Gegensatz zu Basel I - explizit neben dem Kreditrisiko und dem Marktrisiko in der Kalkulation des zu hinterlegenden Eigenkapitals berücksichtigt. Der Umfang des im Kreditinstitut zu verbleibenden Eigenkapitals wird dabei anhand von verschiedenen komplexen Berechnungsschritten unter Einbezug eines internen Modells kalkuliert. Die Verwendung eines solchen Modells ist unter regulatorischen Gesichtspunkten nur dann zulässig, wenn sich das Kreditinstitut innerhalb der quantitativen und qualitativen Rahmenbedingungen bewegt. Beim sog. Advanced Measurement Approach ist es erforderlich, dass das entsprechende Institut eine Szenario-Analyse in Verbindung mit externen Verlustdaten durchführt.

Ziel dieser Arbeit ist es, schwerpunktmäßig den Gegenstand und Ablauf der Szenarioanalyse vorzustellen. Darüber hinaus erfolgt eine grobe Abgrenzung gegenüber der Methode des Self-Assessment und den sogenannten Key Risk Indicators. Desweiteren wird die Delphi-Methode exemplarisch für den Sachverhalt der Expertenbefragung beschrieben und die mit einer Expertenbefragung einhergehenden Grenzen beleuchtet.

Diese Arbeit richtet sich somit an Studenten, die einen Überblick über die Szenarioanalyse im Rahmen der operationellen Risiken erhalten möchten als auch an Bankmitarbeiter, deren Tätigkeitsbereich den genannten Bereich umfasst.

 [Download Operational Risk - Szenarioanalyse \(German Edition ...pdf](#)

 [Read Online Operational Risk - Szenarioanalyse \(German Editi ...pdf](#)

Download and Read Free Online Operational Risk - Szenarioanalyse (German Edition) Andreas Reschke

From reader reviews:

Jamie Brewer:

Book is to be different per grade. Book for children right up until adult are different content. To be sure that book is very important for people. The book Operational Risk - Szenarioanalyse (German Edition) was making you to know about other knowledge and of course you can take more information. It is very advantages for you. The guide Operational Risk - Szenarioanalyse (German Edition) is not only giving you a lot more new information but also to get your friend when you really feel bored. You can spend your current spend time to read your book. Try to make relationship while using book Operational Risk - Szenarioanalyse (German Edition). You never feel lose out for everything in the event you read some books.

Barbara Bell:

Playing with family in a very park, coming to see the water world or hanging out with friends is thing that usually you might have done when you have spare time, after that why you don't try thing that really opposite from that. 1 activity that make you not sensation tired but still relaxing, trilling like on roller coaster you are ride on and with addition associated with. Even you love Operational Risk - Szenarioanalyse (German Edition), you may enjoy both. It is excellent combination right, you still need to miss it? What kind of hang type is it? Oh come on its mind hangout men. What? Still don't get it, oh come on its known as reading friends.

Jan Dixon:

Operational Risk - Szenarioanalyse (German Edition) can be one of your beginner books that are good idea. All of us recommend that straight away because this publication has good vocabulary that can increase your knowledge in terminology, easy to understand, bit entertaining but nevertheless delivering the information. The article writer giving his/her effort to get every word into satisfaction arrangement in writing Operational Risk - Szenarioanalyse (German Edition) nevertheless doesn't forget the main place, giving the reader the hottest and also based confirm resource info that maybe you can be certainly one of it. This great information could drawn you into fresh stage of crucial considering.

Chuck Bryson:

Don't be worry if you are afraid that this book can filled the space in your house, you could have it in e-book approach, more simple and reachable. This particular Operational Risk - Szenarioanalyse (German Edition) can give you a lot of good friends because by you looking at this one book you have issue that they don't and make an individual more like an interesting person. This book can be one of one step for you to get success. This guide offer you information that probably your friend doesn't learn, by knowing more than additional make you to be great persons. So , why hesitate? Let us have Operational Risk - Szenarioanalyse (German Edition).

**Download and Read Online Operational Risk - Szenarioanalyse
(German Edition) Andreas Reschke #TAU36EPIGQ2**

Read Operational Risk - Szenarioanalyse (German Edition) by Andreas Reschke for online ebook

Operational Risk - Szenarioanalyse (German Edition) by Andreas Reschke Free PDF d0wnl0ad, audio books, books to read, good books to read, cheap books, good books, online books, books online, book reviews epub, read books online, books to read online, online library, greatbooks to read, PDF best books to read, top books to read Operational Risk - Szenarioanalyse (German Edition) by Andreas Reschke books to read online.

Online Operational Risk - Szenarioanalyse (German Edition) by Andreas Reschke ebook PDF download

Operational Risk - Szenarioanalyse (German Edition) by Andreas Reschke Doc

Operational Risk - Szenarioanalyse (German Edition) by Andreas Reschke Mobipocket

Operational Risk - Szenarioanalyse (German Edition) by Andreas Reschke EPub