



Rethinking Risk Measurement and Reporting: Volume I

Klaus Böcker

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Model uncertainty must be accepted as an intrinsic part of risk measurement. This insight is the starting point for Rethinking Risk Measurement and Reporting, which identifies how uncertainty of risk figures can be better understood and expressed and how expert judgement can be absorbed into the fabric of modern risk management. Edited by Klaus Böcker and published in two volumes, Rethinking Risk Measurement and Reporting, will raise the reader's awareness of model and parameter uncertainty when using mathematical models in financial risk management. This first volume, Uncertainty, Bayesian Analysis and Expert Judgement, is divided into four sections, providing a thorough and rigorous introduction to Bayesian analysis and expert judgment, before moving to more technical content focusing on including stress testing and risk aggregation. A final section is devoted to fundamentals, issues of risk management, such as the nature of risk and cognitive aspects of uncertainty, and also includes reflections and insights from experienced risk managers and regulators, drawing on their experiences of the crisis. In each section of this volume, emphasis is placed on practice rather than theory. Important issues covered are: - An Introduction to Bayesian Analysis - Expert Judgement - Stress Testing and Risk Aggregation - Dependence Modeling - Asset Allocation - Reporting, Decision Making and Regulation Klaus Böcker has assembled leading practitioners and academics within risk management fraternity to provide a comprehensive and integrated approach for improving existing risk measurement, management and reporting. This first volume includes the PRMIA 2010 award winning paper as the chapter Bayesian Risk Aggregation: Correlation Uncertainty and Expert Judgement. The experience collected in this book is invaluable and makes this a must read for everyone working in the financial industry, particularly in risk management.

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