The Monte Carlo Simulation in Banks

By Svend Reuse

Grin Verlag Jun 2010, 2010. Taschenbuch. Book Condition: Neu. 215x147x15 mm. This item is printed on demand - Print on Demand Titel. - Scholarly Essay from the year 2010 in the subject Business economics - Banking, Stock Exchanges, Insurance, Accounting, printed single-sided, grade: keine, Masaryk University (Fakultät für Wirtschaft und Verwaltung), course: ---, language: English, abstract: This article deals with the actual status quo of measuring credit risk in the German banking sector. It defines the kinds of VaR approaches and discusses the basics and models for quantifying credit risk. The VaR tools used in the German banking sector to measure credit risk are analysed in a next step. Further, the complex character of the Monte Carlo approach is explained at the example of an Excel tool. The outlook of this article consists of a critical analysis of the efficiency in the context of the actual financial crisis in Germany.The paper extends the basic aspects of three former publications of the author, published in the specialized banking magazine Bankpraktiker 07-08.2006, pp. 366 371, the Conference paper for the ESF Conference on 25.06. 26.06.2008 in Brno, Czech Republic, pp. 325 333 and the ControllerMagazin 05.2009, pp. 84 92. 68 pp. Englisch.

Reviews

This book is definitely worth acquiring. I have go through and so i am certain that i will likely to read through again again in the future. Its been printed in an exceptionally basic way in fact it is only after i finished reading this publication in which actually altered me, change the way in my opinion.

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