



Credit Risk. KMV-Approach

By Robert Schott

GRIN Verlag Okt 2014, 2014. Taschenbuch. Book Condition: Neu. 210x148x2 mm. This item is printed on demand - Print on Demand Neuware - Seminar paper from the year 2007 in the subject Business economics - Banking, Stock Exchanges, Insurance, Accounting, grade: 1,3, Friedrich-Alexander University Erlangen-Nuremberg (Lehrstuhl für Statistik und Ökonometrie), course: Financial Markets, 21 entries in the bibliography, language: English, abstract: On January 1st 2007 the European directives (2006/48/EG) and (2006/49/EG) concerning minimum capital requirements, which are equivalent to the new Capital Accords elaborated from the Basel Committee on Banking Supervision (BCBS), were put into German national legislation. The basic aim of the Basel Accords is to gear banks' capital requirements more closely than in the past to the actual economic risk, which should improve security and soundness of the financial system. Thus an accord becomes operative, which had its beginning in the year 1988 with the publication of the Basel Accord (Basel I). The BCBS is retaining key elements of the capital adequacy framework (1988), but the revised framework gives greater consideration of assessments of risk provided by banks' internal systems as input to capital calculations. [...] 28 pp. Englisch.



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