



Model Risk - Identification, Measurement and Management

Daniel Rösch, Harald Scheule

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Over the past decade the financial service industry has spent tremendous resources on building models to measure financial risks. Generally, these models predictions were used without acknowledging that reality may or may not reflect the assumptions made and thus the predictions. The book aims to provide solutions on how to include model risk into existing risk measurement frameworks. It also aims to provide solutions on how to build models of higher accuracy and thus lower model risk. To date, model risk has lacked a clear definition and this book aims to i) explain the different types of model risk and ii) illustrate these with experiences from the current financial crisis. Examples include model risk related to the economy, stochastic volatility and areas that were previously deemed to be irrelevant or too unrealistic to incorporate into risk models. Thus, the book will provide guidance for regulators and practitioners on how to include model risk in existing risk models and how to evaluate risk models in light of model risk. Model Risk stands out as a guide in uncertain times. This important book stands out as it enables financial institutions and their regulators to account for model risk. The result will be more accurate and pragmatic approaches to risk measurement and a more realistic view on the benefits as well as shortcomings of financial risk models. This book provides leadership and will shape industry thought in an area that currently lacks any authoritative literature on the subject.

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