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Modeling Client Rate and Volumes of Non-maturing Savings Accounts

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Modeling Client Rate And Volumes Of Non Maturing Savings Accounts

Joël Bessis



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Modeling Client Rate and Volumes of Non-maturing Savings Accounts Florentina Paraschiv,2011 **Liquidity Risk Measurement and Management** Leonard Matz,Peter Neu,2006-11-10 Major events such as the Asian crisis in 1997 the Russian default on short term debt in 1998 the downfall of the hedge fund long term capital management in 1998 and the disruption in payment systems following the World Trade Center attack in 2001 all resulted in increased management s attention to liquidity risk Banks have realized that adequate systems and processes for identifying measuring monitoring and controlling liquidity risks help them to maintain a strong liquidity position which in turn will increase the confidence of investors and rating agencies as well as improve funding costs and availability **Liquidity Risk Measurement and Management A Practitioner s Guide to Global Best Practices** provides the best practices in tools and techniques for bank liquidity risk measurement and management Experienced bankers and highly regarded liquidity risk experts share their insights and practical experiences in this book **Integrated Risk Management of Non-Maturing Accounts** Jeffrey Straßer,2014-01-23 Customer accounts that neither have a fixed maturity nor a fixed interest rate represent a substantial part of a consumer bank s funding The modelling for their risk management and pricing is a challenging yet crucial task in today s asset liability management with increasing computational power allowing for new approaches Jeffrey Stra er outlines an implementation of a state of the art dynamic replication model in detail A case study with recent data supports the expected superiority of the model Additionally it provides tangible recommendations for model specifications derived from practical and mathematical consideration as well as empirical findings Practitioners will appreciate the comprehensive programming code attached **Risk Management in Banking** Joël Bessis,2015-06-29 The seminal guide to risk management streamlined and updated **Risk Management in Banking** is a comprehensive reference for the risk management industry covering all aspects of the field Now in its fourth edition this useful guide has been updated with the latest information on ALM Basel 3 derivatives liquidity analysis market risk structured products credit risk securitizations and more The new companion website features slides worked examples a solutions manual and the new streamlined modular approach allows readers to easily find the information they need Coverage includes asset liability management risk based capital value at risk loan portfolio management capital allocation and other vital topics concluding with an examination of the financial crisis through the utilisation of new views such as behavioural finance and nonlinearity of risk Considered a seminal industry reference since the first edition s release **Risk Management in Banking** has been streamlined for easy navigation and updated to reflect the changes in the field while remaining comprehensive and detailed in approach and coverage Students and professionals alike will appreciate the extended scope and expert guidance as they Find all need to know risk management topics in a single text Discover the latest research and the new practices Understand all aspects of risk management and banking management See the recent crises and the lessons learned from a new perspective Risk management is becoming

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