

عنوان مقاله:

Risk management and complexity of business risk operational events in the bank

محل انتشار:

دومین کنفرانس علمی پژوهشی مدیریت و مهندسی صنایع (سال: 1399)

تعداد صفحات اصل مقاله: 6

نویسنده:

Ali Rahmani - PhD Student, University of California, USA

خلاصه مقاله:

We thank Azamat Abdymomunov, Suleyman Basak, Mitchell Berlin (FDIC/JFSR conference discussant), Andrea Buffa, Mark Carey, Brian Clark, Nicola Cetorelli, Christopher Foote, Linda Goldberg, Sean Hundtofte (Operational Risk Research Conference discussant), William Keeton (Stress Testing Conference discussant), Elena Loutskina (AFA discussant), Hamid Mehran, Atanas Mihov, Abena Owusu (FMA discussant), Matthew Plosser, Eric Rosengren, Haluk Unal, Paul Willen, Guillaume Vuilleme (Bank of France conference discussant), Vladimir Yankov (NFA discussant), Stavros Zenios, and in particular Victoria Ivashina and Joe Peek for useful discussions at various stages of this paper. We thank seminar participants at the 2017 American Finance Association meetings, the University of Chicago, the 2018 Northern Finance Association meetings, the 2018 FDIC/JFSR Annual Bank Research Conference, the 2018 Operational Risk Research Conference at the Federal Reserve Bank of Richmond, 2018 Society for Economic Dynamics meeting, the Federal Reserve Board, the Federal Reserve Bank of Boston, the Federal Reserve Bank of New York, the Federal Reserve Bank of Richmond, the 2017 Monitoring Large and Complex Institutions conference at the Bank of France, the 2017 Quantitative Finance and Risk Analytics Workshop, the 2017 Financial Management Association meetings, and the 2016 Stress Testing Conference for helpful comments. We also thank Nicola Cetorelli for his generosity in providing us with his organizational structure data and IBM for providing us with operational risk data. The views expressed in this paper do not necessarily reflect those of the Federal Reserve Bank of Boston or the Federal Reserve System

کلمات کلیدی:

operational risk, bank holding companies, financial deregulation, Glass-Steagall Act, business complexity

لینک ثابت مقاله در پایگاه سیویلیکا:

<https://civilica.com/doc/1133956>

