THE BASEL HANDBOOK, A GUIDE FOR FINANCIAL PRACTITIONERS, 2ND EDITION

Introduction
Michael Ong

Section 1: Parameterisation of the Internal Ratings-Based Approach

• Development and Validation of Key Estimates for Capital Models (Updated)
  Michel Araten

• Correlation in Basel II: Derivation and Evaluation (Updated)
  Christian Bluhm and Ludger Overbeck

• Explaining the Credit Risk Elements in Basel II (Updated)
  Simon Hills

• Loss Given Default and Recovery Risk: From Basel II Standards to Effective Risk Management Tools (Updated)
  Andrea Resti and Andrea Sironi

• Assessing the Validity of Basel II Models in Measuring Risk of Credit Portfolios (New)
  Leonid V. Philosophov

• Measuring Counterparty Credit Risk for Trading Products under Basel II (New)
  Michael Pykhtin and Steven Zhu

Section 2: Implementation and Testing of Compliant IRB Systems

• Implementation of an IRB Compliant Rating System (Updated)
  Sebastian Fritz, Michael Luxenburger and Thomas Miehe

• Stress Tests of Banks’ Regulatory Capital Adequacy: Application to Tier 1 Capital and to Pillar 2 Stress Tests (Updated)
  Esa Jokivuolle and Samu Peura

• Advanced Credit Model Performance Testing to Meet Basel Requirements: How Things Have Changed! (Updated)
  Donald R. van Deventer, Xiaoming Wang and Li Li

• Designing and Implementing a Basel II Compliant PIT-TTC Ratings Framework (Updated)
  Scott D. Aguais, Lawrence R. Forest, Jr., Martin King, Marie Claire Lennon and Brola Lordkipanidze

• Basel II in the Light of Moody’s KMV Evidence (Updated)
  Martti Purhonen

• Dynamics of Rating Systems – TTC versus PIT (New)
  Erik Heitfield

• Rating and PD Validation (New)
  Dirk Tasche

BUY ONLINE FROM: http://www.itgovernance.co.uk/products/681
Section 3: Securitisations and Retail Portfolios

• Basel II Capital Adequacy Rules for Retail Exposures (Updated)
  Ashish Dev

• IRB-Compliant Models in Retail Banking
  Richard Norgate

• Basel II Capital Adequacy Rules for Securitizations (Updated)
  Vandana Rao

• Securitization Issues and Recent Resolutions in Basel II (New)
  Ludger Overbeck

Section 4: Regulatory Expectations and Disclosure Issues

• Regulatory Priorities and Expectations in the Implementation of the IRB Approach (Updated)
  Edward Duncan

• Market Discipline and Appropriate Disclosure in Basel II
  Lawrence J. White

• Validation of Banks’ Internal Rating Systems - A Supervisory Perspective (New)
  Stefan Blochwitz and Stefan Hohl

• Rebalancing the Three Pillars of Basel II (New)
  Jean-Charles Rochet

Section 5: Implementing the Advanced Measurement Approach for Operational Risk

• Implementing a Basel II Scenario-Based AMA for Operational Risk
  Ulrich Anders and Gerrit Jan van den Brink

• Loss Distribution Approach in Practice
  Antoine Frachot, Olivier Moudoulaud and Thierry Roncalli

• An Operational Risk Ratings Model Approach to Better Measurement and Management of Operational Risk (Updated)
  Anthony Peccia

Section 6: Loss Database and Insurance

• Constructing an Operational Event Database
  Michael Haubenstock

• Insurance and Operational Risk (Updated)
  John Thirwell