

Stress Testing: Approaches, Methods and Applications

Description: Stress Testing: Approaches, Methods and Applications explores and clarifies the methodology, impetus and functions of stress testing within the context of the latest practices and regulations faced by banks and other financial institutions.

The authoritative guide and reference tool for stress testing, this book is essential for risk managers, regulators and consultants who want a clearer understanding of the methods, tools and uses of stress testing in different risk areas.

As a result of the financial crisis, stress testing now constitutes an extensive element of financial institutions' risk management and capital adequacy assessments. However, definitions of what constitutes stress testing and how stress testing should be used have been in a state of flux since the financial crisis.

With Basel III, the Dodd-Frank Act and Interagency Stress Testing guidance in the US and CRD-IV in Europe, understanding the practicalities of stress testing in light of these regulatory practices and considerations is key. Whilst these different sets of guidance and regulation bring clarity with regards to stress testing expectations, multiple approaches towards solving very similar problems have emerged.

Stress Testing: Approaches, Methods and Applications analyses and expounds the various approaches and highlights those most appropriate with regard to the guidance.

Editors Akhtar Siddique (Office of the Comptroller of Currency) and Iftekhar Hasan (Fordham University) have assembled contributions from key figures directly involved in the measurement, regulation and application of these new stress testing practices.

Chapters include:

- Liquidity Risk: The Case of the Brazilian Banking System
- The Evolution of Stress Testing Counterparty Exposures
- A Framework for Stress Testing Banks' Corporate Credit Portfolio
- EU-wide Stress Test: The Experience of the EBA

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