



Risk-Based Capital Requirement

[ˈrisk ˈbāst ˈkə-pə-təl ri-ˈkwī(-ə)r-mənt]

A rule that establishes minimum regulatory capital for financial institutions.

Risk Capital Proc

Robert Hiester Montgomery



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Stochastic Processes: Theory and Methods D N Shanbhag, Calyampudi Radhakrishna Rao, 2001 This volume in the series contains chapters on areas such as Pareto processes branching processes inference in stochastic processes Poisson approximation Levy processes and iterated random maps and some classes of Markov processes Other chapters cover random walk and fluctuation theory a semigroup representation and asymptotic behavior of certain statistics of the Fisher Wright Moran coalescent continuous time ARMA processes record sequence and their applications stochastic networks with product form equilibrium and stochastic processes in insurance and finance Other subjects include renewal theory stochastic processes in reliability supports of stochastic processes of multiplicity one Markov chains diffusion processes and Ito's stochastic calculus and its applications c Book News Inc

Implementing Entrepreneurial Processes for Good Diego Matricano, Laura Castaldi, William E. Jackson III, Lou Marino, 2024-08-06 We all know that sustainable goals are a challenge and specifically firms play a key role in achieving them since they define and manage activities that impact our lives For established firms sustainable approaches are difficult to implement For new firms they may be not More and more often in fact the new firms are born as good businesses good as in ethical good as in eco sustainable and good as in performance e.g. as measured by the SDGs Scholars contributing to this volume have addressed their attention toward four main themes respectively dealing with Opportunities for good Part I The influence of individual profiles on entrepreneurial processes for good Part II The type of firms and how they impact on entrepreneurial processes for good Part III The dynamics of entrepreneurial processes for good Part IV All the chapters included in the second volume of the series *Advances in Entrepreneurial Processes* are focused on entrepreneurial processes for good The scholars contributing to this volume explore new approaches open new perspectives of research and share original results as well as they evoke additional contributions useful to advance the study of entrepreneurial processes

Agri-food Chain Relationships Christian Fischer, Monika Hartmann, 2010 This book is the result of several years of research activity on the topic of how to better link farmers processors and retailers with each other in order to ensure and improve the supply of food products which meet consumer needs and wants The book is structured in three parts Starting with an overview regarding main developments in the agri food sector with relevance for chain relationships chapter 1 Part I is mainly concerned with providing the theoretical foundations for analysing agrifood chain relations chapters 2 3 and 4 Building on this conceptual basis the second part presents in depth empirical evidence for different countries food chains and chain stages regarding the issues of trust and sustainable relationships in agri food chains chapters 5 to 14 The red meat industry beef and pigmeat is the focus of chapters 5 7 and 9 Cereals bread and malting barley are analysed in chapters 5 7 8 10 and 13 Horticultural products fresh produce and wine are investigated in chapters 6 12 and 14 Regionally the studies cover Europe North America the USA China Australia and the Philippines While most studies were conducted in developed markets chapters 6 and 12 look at the

particularities of transition or developing economies As to individual agri food chain stakeholders a number of chapters chapters 5 to 12 14 and 15 offer and discuss separate findings for farmers food processors or retailers Based on the theoretical and empirical findings in the first two parts of the book recommendations for agribusiness managers chapter 15 and policy makers chapter 16 are described in the third part Chapter 17 discusses avenues for future research

Financial Signal Processing and Machine Learning Ali N. Akansu, Sanjeev R. Kulkarni, Dmitry M. Malioutov, 2016-04-20 The modern financial industry has been required to deal with large and diverse portfolios in a variety of asset classes often with limited market data available Financial Signal Processing and Machine Learning unifies a number of recent advances made in signal processing and machine learning for the design and management of investment portfolios and financial engineering This book bridges the gap between these disciplines offering the latest information on key topics including characterizing statistical dependence and correlation in high dimensions constructing effective and robust risk measures and their use in portfolio optimization and rebalancing The book focuses on signal processing approaches to model return momentum and mean reversion addressing theoretical and implementation aspects It highlights the connections between portfolio theory sparse learning and compressed sensing sparse eigen portfolios robust optimization non Gaussian data driven risk measures graphical models causal analysis through temporal causal modeling and large scale copula based approaches Key features Highlights signal processing and machine learning as key approaches to quantitative finance Offers advanced mathematical tools for high dimensional portfolio construction monitoring and post trade analysis problems Presents portfolio theory sparse learning and compressed sensing sparsity methods for investment portfolios including eigen portfolios model return momentum mean reversion and non Gaussian data driven risk measures with real world applications of these techniques Includes contributions from leading researchers and practitioners in both the signal and information processing communities and the quantitative finance community

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