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Systemic Risk Assessment and Oversight

Jorge Chan Lau

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The global financial crisis uncovered an important gap in the risk assessment of institutions operating in the supervised and shadow financial systems. Namely, risk assessments, either in private or policy making institutions, centered on the risk of a financial institution in isolation, abstracting from its risks to and exposure from the overall financial system.

By overlooking systemic risk, a majority of analysts missed the severity of the 2007–2009 financial crisis, the extent of the contagion across institutions, and the magnitude of the losses incurred in the financial system, resulting in larger and preventable losses.

An understanding and analysis of systemic risk is now more important than ever for navigating the fluctuations of and interactions between financial institutions in a post-crisis world.

Systemic Risk Assessment and Oversight provides you with analytical tools for measuring systemic risk and conducting surveillance to address the analytical gaps uncovered by the financial crisis. It places practical tools and methods in the hands of market practitioners and policy analysts.

Establishing a bottom-up portfolio approach to systemic risk, Jorge A. Chan-Lau of the IMF provides you with a multitude of ready-to-implement methods and tools for analysing systemic risk. Whilst they can each be used independently, Systemic Risk Assessment and Oversight outlines a unified framework so you can understand how risk flows from individual institutions to the system and vice-versa.

Key topics examined include:
• CoRisk
• Quantile regressions
• Balance-sheet network analysis
• Z-scores
• Tail dependence
• Dynamic conditional correlation

The output of the tools presented in this key text will facilitate communication to senior management and guide strategy and policy decisions in financial institutions entwined in the system. Systemic Risk Assessment and Oversight is a how-to manual on systemic risk, illustrated with key cases and examples for risk managers, analysts, CROs, regulators, supervisors and strategists.

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