

Some New Statistical Decision Making Procedures for Basel-III Relevant Risks

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Some New Statistical Decision Making Procedures for Basel-III Relevant Risks Starting from a detailed categorization of operational risks we motivate that a considerable amount of Basel-III concerning risk-model-components belong (directly or nearly) to a quite universal class of statistical distributions and their time-dynamic counterparts. For these, we present some unified methods of model-uncertainty related statistical decision making and exploratory data analyses which are based on a concept of distribution-similarity-degree indicators.