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Operational risk includes legal risks but excludes reputational risk and is embedded in all banking products for credit risk; the Advanced Measurement

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ALDO SOPRANO is Managing Director, UniCredit Basel 2 project manager for Central and Eastern European countries. Previously he was Group Head of Operational Risk

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Understanding and managing risk; Learning outcomes; measurement and risk management are explored. The unit then goes on to examine reputational risk and

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This paper aims to present a new approach to measure downside reputational risk, Reputational losses and operational risk Measuring Downside Reputational Risk

Measuring reputational risk: the market reaction

Perry, Jason and de Fontnouvelle, Patrick, Measuring Reputational Risk: The Market Reaction to Operational Loss Announcements (October 30, 2005).

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