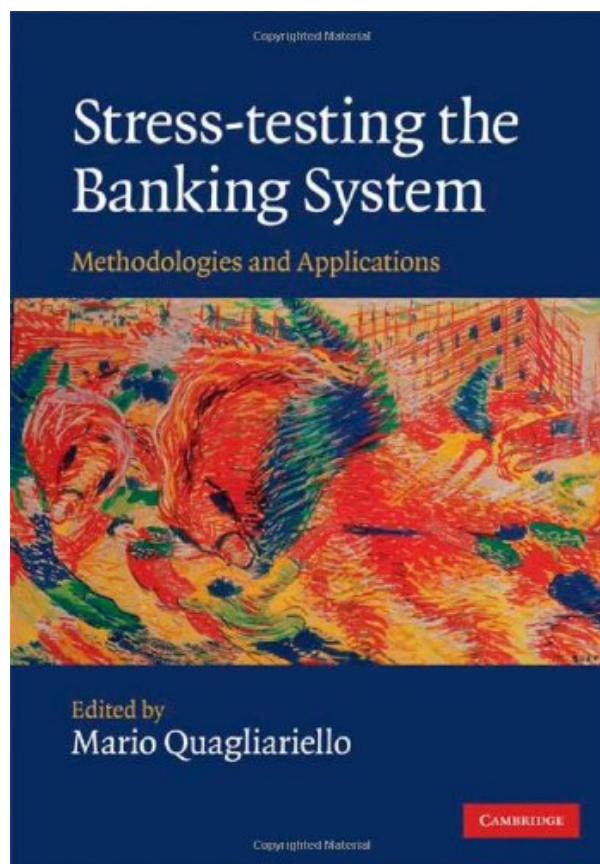


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Stress-testing the Banking System

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Edited by
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'This book could not be timelier given the crucial role played by stress tests in many governments' strategies to deal with the current crisis. It is essential reading for central bankers, scholars and practitioners. The editor, Mario Quagliariello, has done an outstanding job in bringing together such a good group of knowledgeable authors. The coverage of the foundations of stress testing, applications and experience with various approaches is excellent.' Franklin Allen, University of Pennsylvania

'The publication of this volume is a dramatic step forward in crystallising the issues that challenge our understanding of systemic fragility and in assessing the promise of macro-stress testing as a tool for policy makers and supervisors. The daunting nature of the task and the monumental efforts required are made evident in the context of a comprehensive presentation of the state of the art.' Barry Schachter, Moore Capital Management

'The need to complement risk management models with rigorous and sound stress-testing techniques has been clearly highlighted not only by the New Basel Capital Accord but also by the recent financial crisis. Building on the experience gained by economists from a large number of financial authorities worldwide, this book represents the most comprehensive and well organized collection of methodological and empirical studies on this key subject.' Andrea Sironi, Bocconi University, Milan

About the Author

Mario Quagliariello is Head of the Risk Analysis Unit at the European Banking Authority (EBA). He previously served as a senior economist in the Regulation and Supervisory Policies Department of Banca d'Italia. He has been the representative of Banca d'Italia in a number of international working groups dealing with financial stability issues at the ECB, CEBS, IMF and the Basel Committee for Banking Supervision and has published several articles in international and Italian journals. His interests concern macro-prudential analysis and stress tests, Basel 2 Capital Accord and procyclicality, the economics of financial regulation. He

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