Economic Capital (Capability)

1. Role Definition

Develop, maintain and apply models that combine the overall risk over different risk types to determine the consolidated risk position for the bank

2. Example of Use

Financial engineers define and apply models that consolidate the overall risk exposure for the bank to determine a complete estimate of exposure

Documentation

Properties

Property	Value
Service Domain	
Individual Analytics	economicCapitalAnalysisAccumulators economicCapitalAnalysisActivityAnalysis economicCapitalAnalysisPerformanceAnalysis economicCapitalAnalysisTrends&Events

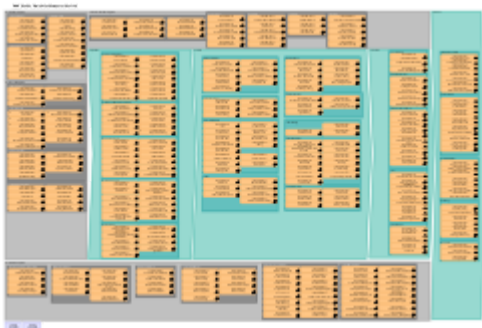|	
Portfolio Analytics	economicCapitalAnalysisPortfolioActivityAnalysis economicCapitalAnalysisPortfolioMakeUpAnalysis economicCapitalAnalysisPortfolioPerformanceAnalysis
Scenarios	
Service Role	Develop, maintain and apply models that combine the overall risk over different risk types to determine the consolidated risk position for the bank

BIAN Life Cycle

Registration Status	Registered

Stereotypes

stereotype	
	ServiceDomain

Appears on ⌃

(views/view_51705.html)

BIAN Service Landscape V12.0 Value Ch…

(views/view_51891.html)

BIAN Service Landscape V12.0 Matrix Vi…

(views/view_52041.html)

Economic Capital SD Overview

Relations ⌃

aggregated by	▢ Market Risk (object_25.html?object=171924)
is equal to	▤ Economic Capital (object_38.html?object=48772)
is part of	▧ Models (object_25.html?object=130273)
realized by	▭ Economic Capital Analysis_ Analytics Object (object_25.html?object=111423)
	▤ Economic Capital (object_24.html?object=133043)
	▤ Economic Capital Analysis (object_24.html?object=133358)
	◯ Economic Capital Analysis_Reporting (object_18.html?object=216136)
	◯ Economic Capital Analysis_Invocation (object_18.html?object=216141)
	◯ Economic Capital Analysis_Instantiation (object_18.html?object=216146)
	◯ Economic Capital_SD_Service Group (object_18.html?object=238625)
	◯ retrieve Economic Capital Analysis (object_19.html?object=241239)
	◯ notify Economic Capital Analysis (object_19.html?object=243116)
	◯ configure Economic Capital Analysis (object_19.html?object=244550)
	◯ request Economic Capital Analysis (object_20.html?object=246518)
	◯ record Economic Capital Analysis (object_20.html?object=247878)
	◑ Analyze (object_28.html?object=58100)
serves	▧ Risk Management (object_6.html?object=130374)