

# Chapter 4. Capital adequacy and sources of risk

2025-11-15 10:08:37  
f5cc1a1 --- dirty

## Sec 01 **Capital adequacy**

### 1.1 Value at Risk and Tail Value at Risk

## Sec 02 **Risk analysis**

## Sec 03 **Algorithms**

3.1 Algorithm to evaluate expected loss for discrete random variables

3.2 Algorithm to evaluate VaR for a discrete distribution

3.3 Algorithm to evaluate TVaR for a discrete distribution