

Chapter 4. Capital adequacy and sources of risk

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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