Operational Risk

A Guide to Basel II Capital Requirements, Models, and Analysis

ANNA S. CHERNOBAI
SVETLOZAR T. RACHEV
FRANK J. FABOZZI

John Wiley & Sons, Inc.

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ASC
To my husband, Makan, and my parents

STR
To the memory of my parents, Nadezda Racheva and Todor Rachev

FJF
To my wife, Donna, and children, Francesco, Patricia, and Karly

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