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Handbook of Financial Stress Testing J. Doyne Farmer, Alissa M. Kleinnijenhuis, Til Schuermann, Thom Wetzer, 2022-04-14 Stress tests are the most innovative regulatory tool to prevent and fight financial crises. Their use has fundamentally changed the modeling of financial systems, financial risk management in the public and private sector, and the policies designed to prevent and mitigate financial crises. When financial crises hit, stress tests take center stage. Despite their centrality to public policy, the optimal design and use of stress tests remains highly contested. Written by an international team of leading thinkers from academia, the public sector, and the private sector, this handbook comprehensively surveys and evaluates the state of play and charts the innovations that will determine the path ahead. It is a comprehensive and interdisciplinary resource that bridges theory and practice and places financial stress testing in its wider context. This guide is essential reading for researchers, practitioners, and policymakers working on financial risk management and financial regulation.

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