# Boston University Statistics
# and Probability Seminar Series

## What is a good risk measure?

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Thursday, Sep 11, 2008, 4-5pm
Mathematics and Computer Science (MCS) Building, Room 149
111 Cummington Street, Boston

Tea and Cookies at 3:30pm in MCS 153

**Abstract:** Capital regulation is an important instrument to maintain a safe banking system and relies on proper risk measurement procedures. In the current talk, we review recent advances in the theory of risk measures. This includes their efficient computational implementation in practice, possible adjustments for liquidity risk, and a theoretical analysis of the economic consequences of regulation.

For directions and maps, please see *http://math.bu.edu/research/statistics/statseminar.html.*