

Analisis cadangan kerugian risiko operasional perusahaan pembiayaan kendaraan bermotor sebagai dampak dari penerapan manajemen risiko : studi kasus pada PT XYZ = Analysis on operational risk loss reserve of leasing company in the event of risk management implementation case study of PT XYZ

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Abstrak

[ABSTRAK

PT Pembiayaan XYZ menghadapi potensi kerugian operasional tapi belum memiliki pengukuran risiko operasional. Disamping itu ada kewajiban dari Holding Company dan juga dari regulator untuk kedepannya untuk menjalankan manajemen risiko. Penelitian ini mengukur risiko OpVaR dengan menggunakan metode Extreme Value Theory dan metode Loss Distribution Approach Aggregation. Dari kedua metode ini menghasilkan perhitungan yang valid, namun pengukuran risiko operasional yang lebih realistis adalah metode Loss Distribution Approach Aggregation Method.

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ABSTRACT

PT. XYZ did not have any adequate operational risk management. Holding Company and the regulators required PT. XYZ to implement risk management for the operational activities. The purpose of this research is to measure the OpVaR by using Extreme Value Theory and Loss Distribution Approach Aggregation Method. Both methods indicate the valid measurement but the result of Loss Distribution Approach Aggregation Method shows more significant; PT. XYZ did not have any adequate operational risk management. Holding Company and the regulators required PT. XYZ to implement risk management for the operational activities. The purpose of this research is to measure the OpVaR by using Extreme Value Theory and Loss Distribution Approach Aggregation Method. Both methods indicate the valid measurement but the result of Loss Distribution Approach Aggregation Method shows more significant, PT. XYZ did not have any adequate operational risk management. Holding Company and the regulators required PT. XYZ to implement risk management for the operational activities. The purpose of this research is to measure the OpVaR by using Extreme Value Theory and Loss Distribution Approach Aggregation Method. Both methods indicate the valid measurement but the result of Loss Distribution Approach Aggregation Method shows more significant]