ABSTRACT

Bachelor thesis: 110 p., 23 fig., 15 tabl., 4 appendices, 25 sources.

The topic of the research: “Estimation of operational risk in financial organizations”.

The goal is analysis of operational risk, development of mathematical models of operational risk in the form of Bayesian network to determine possible loss in financial organizations – banks and insurance companies - caused by these risks.

The object of research is the activity of financial organizations, operational risks in financial organizations and risk-management processes.

Subject of research: Mathematical models and methods of analysis of operational risk and methods of risk estimation.

The theoretical and methodological basis of research are works of domestic and foreign scholars in the field of economic theory, mathematical modeling, risk management, operational risk assessment.

The scientific novelty of the research is in the development model based on Bayesian networks and appointed to estimate the operational risk in financial organizations – banks and insurance companies.

The practical significance of the results is the possibility of using a designed information system to assessment the magnitude of losses caused by operational risks. The results of the research aimed at solving urgent problems of improving the quality of information used in decision-making.

OPERATIONAL RISK, FINANCIAL ORGANIZATIONS, BANK, INSURANCE COMPANY, BAYESIAN NETWORK, RISK ASSESSMENT, RISK MANAGEMENT.