

Mass Soldal Lund
Bjørnar Solhaug
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Model-Driven Risk Analysis

The CORAS Approach



Springer

Model Driven Risk Analysis The Coras Approach

Yacov Y. Haimes



Model Driven Risk Analysis The Coras Approach:

Model-Driven Risk Analysis Mass Soldal Lund, Bjørnar Solhaug, Ketil Stølen, 2010-10-20 The term risk is known from many fields and we are used to references to contractual risk economic risk operational risk legal risk security risk and so forth We conduct risk analysis using either offensive or defensive approaches to identify and assess risk Offensive approaches are concerned with balancing potential gain against risk of investment loss while defensive approaches are concerned with protecting assets that already exist In this book Lund Solhaug and St len focus on defensive risk analysis and more explicitly on a particular approach called CORAS CORAS is a model driven method for defensive risk analysis featuring a tool supported modelling language specially designed to model risks Their book serves as an introduction to risk analysis in general including the central concepts and notions in risk analysis and their relations The authors aim is to support risk analysts in conducting structured and stepwise risk analysis To this end the book is divided into three main parts Part I of the book introduces and demonstrates the central concepts and notation used in CORAS and is largely example driven Part II gives a thorough description of the CORAS method and modelling language After having completed this part of the book the reader should know enough to use the method in practice Finally Part III addresses issues that require special attention and treatment but still are often encountered in real life risk analysis and for which CORAS offers helpful advice and assistance This part also includes a short presentation of the CORAS tool support The main target groups of the book are IT practitioners and students at graduate or undergraduate level They will appreciate a concise introduction into the emerging field of risk analysis supported by a sound methodology and completed with numerous examples and detailed guidelines

Safety, Reliability and Risk Analysis R.D.J.M. Steenbergen, P.H.A.J.M. van Gelder, S. Miraglia, A.C.W.M. Vrouwenvelder, 2013-09-18 Methods of risk and reliability analysis are becoming increasingly important as decision support tools in various fields of engineering Safety Reliability and Risk Analysis Beyond the Horizon covers a wide range of topics for which risk analysis forms an indispensable field of knowledge to ensure sufficient safety *Computer Safety, Reliability, and Security* Francesco Flammini, Sandro Bologna, Valeria Vittorini, 2011-09-15 Constitutes the refereed proceedings of the 30th International Conference on Computer Safety Reliability and Security SAFECOMP 2011 held in Naples Italy in September 2011 This book includes the papers that are organized in topical sections on RAM evaluation complex systems dependability formal verification and risk and hazard analysis **Engineering Secure Future Internet Services and Systems** Maritta Heisel, Wouter Joosen, Javier López, Fabio Martinelli, 2014-05-22 This State of the Art Survey contains a selection of papers representing state of the art results in the engineering of secure software based Future Internet services and systems produced by the NessoS project researchers The engineering approach of the Network of Excellence NessoS funded by the European Commission is based on the principle of addressing security concerns from the very beginning in all software development phases thus contributing to reduce the amount of software vulnerabilities and enabling the systematic

treatment of security needs through the engineering process The 15 papers included in this volume deal with the main NESSoS research areas security requirements for Future Internet services creating secure service architectures and secure service design supporting programming environments for secure and composable services enabling security assurance and integrating former results in a risk aware and cost aware software life cycle

Probabilistic Safety Assessment and Management (PSAM6) ,2002 **Computer Safety, Reliability and Security** ,2004 *Information Security and Ethics* Hamid R. Nemati,2008 This compilation serves as the ultimate source on all theories and models associated with information privacy and safeguard practices to help anchor and guide the development of technologies standards and best practices to meet these challenges Provided by publisher *The New Navigators* Robert Baud,2003 The extensive use of the web by patients and laymen for health information challenges us to build information services that are easily accessible and trustworthy The evolution towards a semantic web is addressed and papers covering all the fields of biomedical informatics are also included Ed *Web Services Security and E-business* G. Radhamani,G. S. V. Radha Krishna Rao,2007 Many techniques algorithms protocols and tools have been developed in the different aspects of cyber security namely authentication access control availability integrity privacy confidentiality and non repudiation as they apply to both networks and systems Web Services Security and E Business focuses on architectures and protocols while bringing together the understanding of security problems related to the protocols and applications of the Internet and the contemporary solutions to these problems Web Services Security and E Business provides insight into uncovering the security risks of dynamically created content and how proper content management can greatly improve the overall security It also studies the security lifecycle and how to respond to an attack as well as the problems of site hijacking and phishing **Proceedings** ,2005

Trust Management ,2005 *Foundations of Security Analysis and Design* ,2004 Risk Assessment and Risk-Driven Testing Fredrik Seehusen,Michael Felderer,Jürgen Großmann,Marc-Florian Wendland,2015-11-12 This book constitutes the thoroughly refereed conference proceedings of the Third International Workshop on Risk Assessment and Risk driven Testing RISK 2015 held in conjunction with the OMG Technical Meeting in Berlin Germany in June 2015 The revised 8 full papers were carefully reviewed and selected from 12 submissions This workshop addresses systematic approaches that combine risk assessment and testing Also the workshop was structured into the three sessions namely Risk Assessment Risk and Development and Security Testing Operational Risk Modeling in Financial Services Patrick Naim,Laurent Condamin,2019-03-28 Transform your approach to oprisk modelling with a proven non statistical methodology Operational Risk Modeling in Financial Services provides risk professionals with a forward looking approach to risk modelling based on structured management judgement over obsolete statistical methods Proven over a decade s use in significant banks and financial services firms in Europe and the US the Exposure Occurrence Impact XOI method of operational risk modelling played an instrumental role in reshaping their oprisk modelling approaches in this book the expert team that developed this

methodology offers practical in depth guidance on XOI use and applications for a variety of major risks The Basel Committee has dismissed statistical approaches to risk modelling leaving regulators and practitioners searching for the next generation of oprisk quantification The XOI method is ideally suited to fulfil this need as a calculated coordinated consistent approach designed to bridge the gap between risk quantification and risk management This book details the XOI framework and provides essential guidance for practitioners looking to change the oprisk modelling paradigm Survey the range of current practices in operational risk analysis and modelling Track recent regulatory trends including capital modelling stress testing and more Understand the XOI oprisk modelling method and transition away from statistical approaches Apply XOI to major operational risks such as disasters fraud conduct legal and cyber risk The financial services industry is in dire need of a new standard a proven transformational approach to operational risk that eliminates or mitigates the common issues with traditional approaches Operational Risk Modeling in Financial Services provides practical real world guidance toward a more reliable methodology shifting the conversation toward the future with a new kind of oprisk modelling

Risk Modeling, Assessment, and Management Yacov Y. Haimes, 2015-07-15 Presents systems based theory methodology and applications in risk modeling assessment and management This book examines risk analysis focusing on quantifying risk and constructing probabilities for real world decision making including engineering design technology institutions organizations and policy The author presents fundamental concepts hierarchical holographic modeling state space decision analysis multi objective trade off analysis as well as advanced material extreme events and the partitioned multi objective risk method multi objective decision trees multi objective risk impact analysis method guiding principles in risk analysis avoids higher mathematics whenever possible and reinforces the material with examples and case studies The book will be used in systems engineering enterprise risk management engineering management industrial engineering civil engineering and operations research The fourth edition of Risk Modeling Assessment and Management features Expanded chapters on systems based guiding principles for risk modeling planning assessment management and communication modeling interdependent and interconnected complex systems of systems with phantom system models and hierarchical holographic modeling An expanded appendix including a Bayesian analysis for the prediction of chemical carcinogenicity and the Farmer s Dilemma formulated and solved using a deterministic linear model Updated case studies including a new case study on sequential Pareto optimal decisions for emergent complex systems of systems A new companion website with over 200 solved exercises that feature risk analysis theories methodologies and application Risk Modeling Assessment and Management Fourth Edition is written for both undergraduate and graduate students in systems engineering and systems management courses The text also serves as a resource for academic industry and government professionals in the fields of homeland and cyber security healthcare physical infrastructure systems engineering business and more

Foundations of Risk Analysis Terje Aven, 2004-01-09 Everyday we face decisions that carry an element of risk and uncertainty The ability to analyse

communicate and control the level of risk entailed by these decisions remains one of the most pressing challenges to the analyst scientist and manager This book presents the foundational issues in risk analysis expressing risk understanding what risk means building risk models addressing uncertainty and applying probability models to real problems The principal aim of the book is to give the reader the knowledge and basic thinking they require to approach risk and uncertainty to support decision making Presents a statistical framework for dealing with risk and uncertainty Includes detailed coverage of building and applying risk models and methods Offers new perspectives on risk risk assessment and the use of parametric probability models Highlights a number of applications from business and industry Adopts a conceptual approach based on elementary probability calculus and statistical theory Foundations of Risk Analysis provides a framework for understanding conducting and using risk analysis suitable for advanced undergraduates graduates analysts and researchers from statistics engineering finance medicine and the physical sciences as well as for managers facing decision making problems involving risk and uncertainty

Bayesian Risk Management Matt Sekerke, 2015-09-15 A risk measurement and management framework that takes model risk seriously Most financial risk models assume the future will look like the past but effective risk management depends on identifying fundamental changes in the marketplace as they occur Bayesian Risk Management details a more flexible approach to risk management and provides tools to measure financial risk in a dynamic market environment This book opens discussion about uncertainty in model parameters model specifications and model driven forecasts in a way that standard statistical risk measurement does not And unlike current machine learning based methods the framework presented here allows you to measure risk in a fully Bayesian setting without losing the structure afforded by parametric risk and asset pricing models Recognize the assumptions embodied in classical statistics Quantify model risk along multiple dimensions without backtesting Model time series without assuming stationarity Estimate state space time series models online with simulation methods Uncover uncertainty in workhorse risk and asset pricing models Embed Bayesian thinking about risk within a complex organization Ignoring uncertainty in risk modeling creates an illusion of mastery and fosters erroneous decision making Firms who ignore the many dimensions of model risk measure too little risk and end up taking on too much Bayesian Risk Management provides a roadmap to better risk management through more circumspect measurement with comprehensive treatment of model uncertainty

Risk Analysis Terje Aven, 2008-04-30 Everyday we face decisions that carry an element of risk and uncertainty The ability to analyze predict and prepare for the level of risk entailed by these decisions is therefore one of the most constant and vital skills needed for analysts scientists and managers Risk analysis can be defined as a systematic use of information to identify hazards threats and opportunities as well as their causes and consequences and then express risk In order to successfully develop such a systematic use of information those analyzing the risk need to understand the fundamental concepts of risk analysis and be proficient in a variety of methods and techniques Risk Analysis adopts a practical predictive approach and guides the reader through a number of applications Risk Analysis

Provides an accessible and concise guide to performing risk analysis in a wide variety of fields with minimal prior knowledge required. Adopts a broad perspective on risk with focus on predictions and highlighting uncertainties beyond expected values and probabilities allowing a more flexible approach than traditional statistical analysis. Acknowledges that expected values and probabilities could produce poor predictions surprises may occur. Emphasizes the planning and use of risk analyses rather than just the risk analysis methods and techniques including the statistical analysis tools. Features many real life case studies from a variety of applications and practical industry problems including areas such as security business and economy transport oil gas and ICT Information and Communication Technology. Forms an ideal companion volume to Aven's previous Wileytext Foundations of Risk Analysis. Professor Aven's previous book Foundations of Risk Analysis presented and discussed several risk analysis approaches and recommended a predictive approach. This new text expands upon this predictive approach exploring further the risk analysis principles concepts methods and models in an applied format. This book provides a useful and practical guide to decision making aimed at professionals within the risk analysis and risk management field.

Risk Analysis David Vose, 2008-04-28 This book concerns itself with the quantification of risk the modeling of identified risks and how to make decisions from those models. Quantitative risk analysis QRA using Monte Carlo simulation offers a powerful and precise method for dealing with the uncertainty and variability of a problem. By providing the building blocks the author guides the reader through the necessary steps to produce an accurate risk analysis model and offers general and specific techniques to cope with most modeling problems. A wide range of solved problems is used to illustrate these techniques and how they can be used together to solve otherwise complex problems.

Risk Analysis Foundations, Models, and Methods Louis Anthony Cox Jr., 2012-12-06 Risk Analysis Foundations Models and Methods fully addresses the questions of What is health risk analysis and How can its potentialities be developed to be most valuable to public health decision makers and other health risk managers. Risk analysis provides methods and principles for answering these questions. It is divided into methods for assessing communicating and managing health risks. Risk assessment quantitatively estimates the health risks to individuals and to groups from hazardous exposures and from the decisions or activities that create them. It applies specialized models and methods to quantify likely exposures and their resulting health risks. Its goal is to produce information to improve decisions. It does this by relating alternative decisions to their probable consequences and by identifying those decisions that make preferred outcomes more likely. Health risk assessment draws on explicit engineering biomathematical and statistical consequence models to describe or simulate the causal relations between actions and their probable effects on health. Risk communication characterizes and presents information about health risks and uncertainties to decision makers and stakeholders. Risk management applies principles for choosing among alternative decision alternatives or actions that affect exposure health risks or their consequences.

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