

Helping Barclays meet the new Basel III regulation

Statistics Professor Qiwei Yao helped Barclays Bank devise methods required by international regulators to test its resilience against future

What was the problem?

In the wake of the global

Research Impact: making a difference

An example is the way that complex networks can accelerate and amplify the reverberation of shocks through the financial system, as in the case of high frequency trading in which price changes are transmitted to hundreds of markets within milliseconds.

risk factors, which was significant