RISK MANAGEMENT DEVICE

ABSTRACT

A risk management device includes: a memory for storing risk weighing data and a threshold risk amount, the risk weighing data including a plurality of scenario data each including a combination of a loss event content, loss occurrence frequency and a loss amount; and a processor. The processor is programmed to calculate post-change risk weighing data obtained by changing only loss occurrence frequency or a loss amount of one specific scenario data of the risk weighing data and transmit to a risk weighing device, and repeatedly executing a process of comparing a risk amount received from the risk weighing device with the threshold risk amount while changing a change width of the loss occurrence frequency or the loss amount, thereby performing calculation of an increase rate of the loss occurrence frequency or the loss amount of the specific scenario data such that a risk amount reaches the threshold risk amount.

Figure 1