Credit Risk Modelling

Basel II / III, IFRS 9, and Stress Testing

21 - 22 June 2023

This is an **interactive Virtual Instructor-Led Training (VILT).**
Kindly ensure you have a working Webcam and Headset with Microphone.

KEY BENEFITS OF ATTENDING

- **UNDERSTAND** the differences in regulatory requirements on credit risk modelling
- **IDENTIFY** the different modelling philosophies of credit risk parameters (Point-in-Time, Through-the-Cycle and stressed)
- **EXPLORE** how credit risk parameters of different nature can be estimated in a single comprehensive framework
- **LEARN** how to fulfil the full spectrum of regulatory requirements in a simple framework that can be built and maintained with relatively small effort
- **DISCOVER** how the framework works by using real data
- **BUILD** stress test models in a fast-changing environment by adapting existing models to reflect current trends like high inflation and energy price shocks