



■ COURSE SYLLABUS

Module 1 – Credit Risk Environment

- Course introduction
- Definition of credit risk
- Recap Basel II/III, IFRS9 and stress testing
- Current developments in IRB
- Current developments in IFRS 9
- Technological advances
- Model development

Module 2 – Probability of Default (PD)

- Rating methodologies
- Linear Models intro and PD estimation
- Logistic regression
- Structured and mixed models
- Application: IRB capital requirements standardised formula
- Application: PIT and forward looking models for IFRS 9
- Low default portfolios
- Survival Analysis and GLM in Practice
- Implementation challenges

Module 3 – Loss Given Default (LGD)

- Key concepts in default handling: clients, default, collateral and exposure
- Non performing loans management
- LGD model methodologies
- Application: uses of LGD
- Survival Analysis in Practice
- Cyclicity adjustments
- Implementation challenges

Module 4 – Credit Risk Frameworks

- Model use interactions
- Risk parameter interactions (PD and LGD correlation)
- Case study on advanced analytics, like machine learning techniques
- Data quality considerations
- EAD

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