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
• Cyclicality 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

ENROLL TODAY!

For more information about the online course you can visit our website:
https://online-learning.tudelft.nl/courses/advanced-credit-risk-management/