

e-learning and reference solutions for the global finance professional

# Credit Risk Modeling

A comprehensive e-learning product covering four best-known credit risk models

After completing this course you will be able to:

- Build loss distribution and measure expected and unexpected losses
- Select appropriate credit risk model as per organization's requirements
- Understand various techniques for portfolio credit risk management



# CREDIT RISK MODELING

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## Overview

This product deals with credit risk models and management of credit risk. Credit risk models provide a framework for quantifying credit risk in portfolios of traditional credit products (loans, commitments to lend, financial letters of credit), fixed income instruments, and market-driven instruments subject to counterparty default (swaps, forwards, etc.). This product focuses on: Conceptual Approach to Credit Risk Modeling, Most widely accepted credit model developed by reputed agencies such as JP Morgan, Credit Suisse First Boston, McKinsey and KMV. Managing credit risk on a portfolio level with special emphasis on active credit portfolio management approach

### Course Level & Number of Courses

Intermediate Level  
Library of 6 Courses

### Instructional Method

Dynamic, Interactive e-learning

### Recommended Background

Familiarity with basic financial concepts

### The themes of this product are:

- Conceptual approaches to credit risk models
- Comparative analysis of famous credit risk models

For more information, please visit:

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# CREDIT RISK MODELING

## Library of 6 Courses

**Time taken to complete each Course: Two - Three hours**

### **1 Conceptual Approach to Credit Risk Modeling**

- Objectives
- Introduction
- Distribution of credit losses
- Conditional Vs. Unconditional models
- Approaches to credit risk aggregation
- Correlation between credit events

### **2. JP Morgan's Credit Metrics**

- Objectives
- Introduction
- CreditMetrics
- Outputs
- Applications

### **3. CSFB's CreditRisk+**

- Objectives
- Introduction
- Modeling CreditRisk+
- Application

## Library of 6 Courses

### 4. KMV Portfolio Manager

- Objectives
- Introduction
- KMV model
- Distance to default

### 5. Credit Portfolio View

- Objectives
- Introduction
- Default prediction model
- Conditional transition matrix

### 6. Credit Portfolio Management

- Objectives
- Introduction
- Credit Portfolio Management Approach
- Credit Risk Management Tools
- Credit derivatives and asset securitization

### JOB AIDS

- Regulations
- References

## TARGET AUDIENCE

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- Others

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3. Financial Institution Analysis - CAMELS Approach	Library of 8 Courses
4. Financial Mathematics	Library of 7 Courses
5. Global Banking Supervision	Library of 15 Courses
6. Capital Adequacy Planning (Basel I)	Library of 7 Courses
7. Basel II-University	Library of 63 Courses
8. Sarbanes-Oxley Act	Library of 12 courses
9. Futures & Forwards	Library of 7 Courses
10. Swaps	Library of 7 Courses
11. Options	Library of 10 Courses
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13. Market Risk (Intermediate Level)	Library of 8 Courses
14. Market Risk (Advanced Level)	Library of 4 Courses
15. Value at Risk	Library of 16 Courses
16. Credit Analysis	Library of 13 Courses
17. Credit Ratings	Library of 3 Courses
18. Counterparty Credit Risk	Library of 9 Courses
19. Credit Risk Modeling	Library of 6 Courses
20. Credit Derivatives	Library of 23 Courses
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