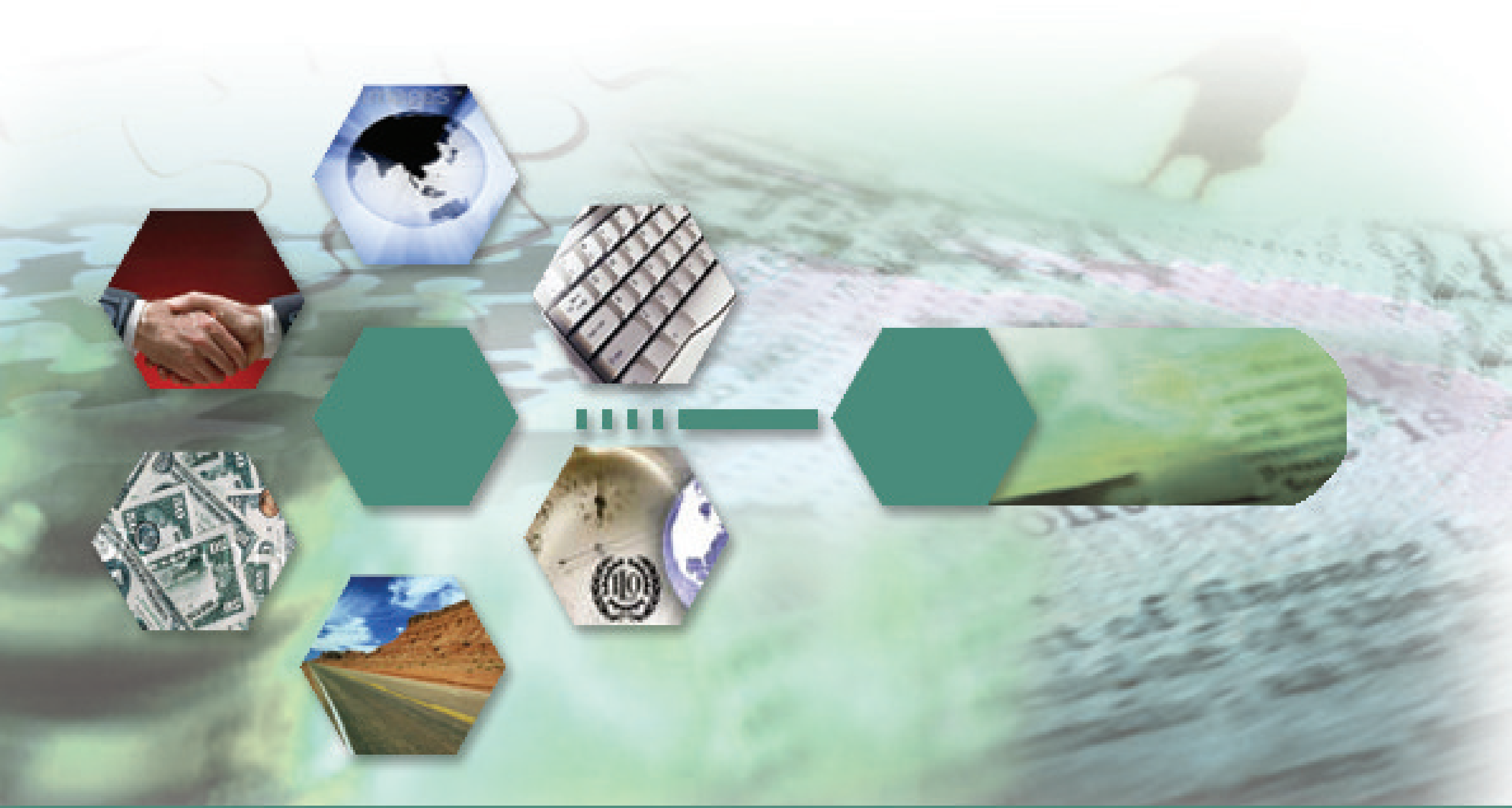
e-learning and reference solutions for the global finance professional

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



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

Highlights

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

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

Set of 2 interactive Job Aids

- Regulations
- References

Every professional involved in the global financial services industry (as a provider, user, regulator or advisor of product/services, marketplace/exchange) would benefit from KESDEE's innovative solutions.

- Supervisory Agencies
- Central Banks
- Financial Institutions
- Commercial Banks
- Investment Banks
- Housing Societies/Thrifts
- Mutual Funds
- Brokerage Houses
- Stock Exchanges
- Derivatives Exchanges
- Insurance Companies
- Multinational Corporations
- Accountancy Firms
- Consultancy Firms
- Law Firms
- Rating Agencies
- Multi-lateral Financial Institutions
- Others