

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

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
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- Multinational Corporations
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- Rating Agencies
- Multi-lateral Financial Institutions
- Others

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1. Asset Liability Management	Library of 28 Courses
2. Liquidity Management and Contingency Funding Plan	Library of 14 Courses
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
12. Market Risk (Basic Level)	Library of 8 Courses
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
21. Operational Risk Management	Library of 21 Courses
22. Asset Securitization	Library of 28 Courses
23. Asset Liability Management for Insurance Companies	Library of 29 Courses
24. Anti-Money Laundering	Library of 6 Courses
25. Financial Privacy	Library of 6 Courses
26. Corporate Governance	Library of 9 Courses
27. Money Markets	Library of 9 Courses
28. Fixed Income Markets	Library of 17 Courses
29. Equity Markets	Library of 10 Courses
30. Foreign Exchange Markets	Library of 9 Courses
31. Foreign Exchange Management	Library of 7 Courses
32. Treasury Analytics	Library of 5 Courses
33. Interest Rate Risk Management	Library of 4 Courses
34. Funding and Investments	Library of 5 Courses
35. Implementation - Treasury Management	Library of 4 Courses
36. Case Studies - Treasury Management	Library of 5 Courses
37. Understanding Financial Statements	Library of 2 Courses
38. Budgeting	Library of 5 Courses
39. Management Accounting	Library of 7 Courses
40. Financial Accounting	Library of 9 Courses
41. Mutual Funds	Library of 11 Courses
42. ePRM Coach	Library of 68 Courses
43. eFRM Coach	Library of 61 Courses

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UPCOMING PRODUCTS

KESDEE has the required technology platform to respond to clients training requirements in the financial industry. We offer several solutions, each developed with the guidance of credible experts. Given below are few of the forthcoming products:

- Financial Planning
- International Trade Services
- Bank Branch Management
- Mortgage Finance

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