

ACMS Statistics Seminar

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3:30 PM – 4:30 PM

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Quantitative Modeling for Risk Management in Banking: An Overview and Applications

Quantitative risk modeling is a key component of Risk Management in banking. The overall goal of risk modeling is to quantify an aggregated risk for the bank's portfolios while also facilitating decision-making by the different lines of business, often at the account or customer level. Regulations and practices in risk management have changed significantly over the past two decades, largely in response to regulations that emerged from the financial crisis of 2008. In this talk, I will provide an overview of quantitative risk modeling using several recent projects related to Deposits. I will use the applications to describe different components of risk modeling, including types and structures of datasets, modeling techniques and practices, as well as regulatory requirements on "stress testing".



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