ALPEN-ADRIA UNIVERSITÄT KLAGENFURT

INVITATION TO THE PRESENTATION ABOUT THE WORK-PLACEMENT

Estimation and Validation of credit risk parameters PD and LGD

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Chaired by Benjamin Robinson | Department of Statistics

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ABSTRACT

The workplacement took place at the department of strategic risk management at the Kärntner Sparkasse. Two key metrics in managing financial risk and calculating expected credit loss are the Probability of Default (PD) and the Loss Given Default (LGD). During my presentation, I will give an overview of PD and LGD along with connected parameters. Additionally, I will explore common estimation methods and address potential challenges that may arise during their calculation.

We hope to see you there!