ALPEN-ADRIA UNIVERSITÄT KLAGENFURT

Invitation to the Presentation about the Workplacement

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"Estimation and Validation of credit risk parameters PD and LGD"

V.1.01 | Monday, 13 January 2025 | 10:00 a.m.

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.

Benjamin Robinson and the Department of Statistics look forward to seeing you at the talk!