INVITATION TO THE PRESENTATION ABOUT THE WORKPLACEMENT

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"Estimation and Validation of Credit Risk Parameters"

HS 8 Tuesday, 17 March 2026 9:00 a.m.

Abstract

During my internship at the Kärntner Sparkasse, I worked at the department of Strategic Risk Management, which handles tasks related to the acquisition, preparation, and plausibility check of credit risk-related data. The main focus of my work placement was to estimate the Credit Conversion Factor (CCF), which is a key metric in managing financial risk and calculating expected credit loss. The presentation covers credit risk parameters in general and explores the CCF estimation in detail.

Roswitha Rissner and the Department of Mathematics look forward to seeing you at the talk!