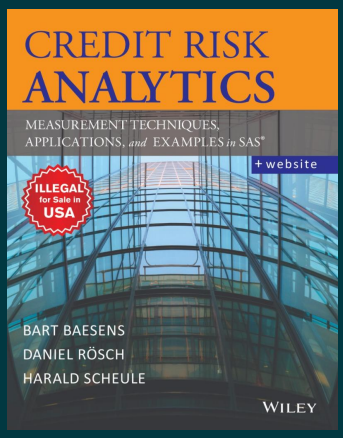
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Credit Risk Analytics: Measurement Techniques, Applications, and Examples in SAS

By Bart Baesens, Daniel Roesch, Harald Scheule

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Description

Credit Risk Analytics provides a targeted training guide for risk managers looking to efficiently build or validate in-house models for credit risk management. Combining theory with practice, this book walks you through the fundamentals of credit risk management and shows you how to implement these concepts using the SAS credit risk management program, with helpful code provided. Coverage includes data analysis and preprocessing, credit scoring; PD and LGD estimation and forecasting, low default portfolios, correlation modeling and estimation, validation, implementation of prudential regulation, stress testing of existing modeling concepts, and more, to provide a one-stop tutorial and reference for credit risk analytics.

About the Author

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Harald (Harry) Scheule , is Associate Professor of Finance at the University of Technology, Sydney. He is a regional director of the Global Association of Risk Professionals. His award-winning research has been widely cited and published in leading journals. He currently serves on the editorial board of the Journal of Risk Model Validation. Scheule has worked with prudential regulators of financial institutions and undertaken consulting work for a wide range of financial institutions and service providers in Asia, Australia, Europe and North America.

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