MAWA EVENTS

Address: No. 857, Block A2. Leisure Commerce Square - No 9., 46150 Petaling Jaya, Selangor, Malaysia

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MODEL RISK MANAGEMENT- THE NEXT BASEL CHALLENGE

"Strengthening Risk Governance and Compliance for Model-Driven Financial Institutions"

Schedule

Venue (InHouse)	Fees
At Your Organization Premises	Ask For The Quotation

► **Available delivery methods:** In-House Training

Introduction

In the era of data-driven finance and regulatory scrutiny, effective Model Risk Management (MRM) has become a critical necessity for banks, insurers, and investment firms. This intensive 5-day program equips professionals with the knowledge and tools needed to manage model risk in line with Basel III/IV and SR 11-7 guidelines. It focuses on developing governance frameworks, validation practices, model lifecycle control, and regulatory compliance, while addressing next-generation risks from AI, machine learning, and advanced analytics.

Objectives

By the end of this course, participants will be able to:

- Understand regulatory expectations including Basel, ECB TRIM, and SR 11-7
- Define and implement model governance and lifecycle frameworks
- Apply validation and performance testing techniques
- Manage model inventory, documentation, and change control
- Assess AI/ML models under model risk governance
- Align model risk management with internal audit and compliance

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Why Attend

- Gain a clear understanding of evolving regulatory trends in MRM
- Develop robust controls around the end-to-end model lifecycle
- Improve audit readiness and validation documentation
- Address emerging model risks from AI/ML applications
- Equip your institution to meet Basel IV model approval standards

Target Audience

This course is ideal for professionals working in:

- Model Risk, Validation & Governance
- Risk Management and Compliance
- Internal Audit and Regulatory Affairs
- Credit Risk, Market Risk, Treasury
- Quantitative Analytics and Model Development
- IT/Data Science Teams supporting risk models

Individual Benefits

Participants will:

- Strengthen technical and regulatory understanding of MRM
- Learn validation techniques for statistical, AI, and ML models
- Improve documentation, audit response, and inventory practices
- Gain insights into best practices across model governance

Organizational Benefits

Organizations will:

- Enhance MRM frameworks to meet global regulatory expectations
- Reduce the risk of supervisory actions and model failures
- Ensure alignment across model development, validation, and audit
- Build capability to manage next-gen AI/ML models responsibly

Instructional Methodology

- Expert Presentations – Theoretical concepts backed by regulatory insights
- Real-Life Case Studies – Basel breaches, failed validations, AI model risks
- Workshops – Model inventory design, governance policy writing, validation reports
- Simulations – MRM audit walkthroughs and AI model challenge
- Peer Discussion – Share practices across jurisdictions

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Course Outline

DETAILED 5-DAY COURSE OUTLINE (Customizable) Training Hours: 07:30 AM – 03:30 PM Daily Format: 3–4 Modules | Coffee breaks: 09:30 & 11:15 | Lunch Buffet: 01:00 – 02:00

Day 1: Regulatory Framework & Governance Foundations

- Module 1 (07:30 – 09:30): Introduction to MRM & Basel/SR 11-7
- Module 2 (09:45 – 11:15): Model Risk Taxonomy and Inventory Setup
- Module 3 (11:30 – 01:00): Governance Structures and Policy Frameworks

Day 2: Model Lifecycle & Development Oversight

- Module 4 (07:30 – 09:30): Model Development Standards & Documentation
- Module 5 (09:45 – 11:15): Change Management and Model Use Controls
- Module 6 (11:30 – 01:00): Model Approval & Limit Structures

Day 3: Validation, Testing & Performance Monitoring

- Module 7 (07:30 – 09:30): Validation Principles – Backtesting, Benchmarking
- Module 8 (09:45 – 11:15): Performance Monitoring & Model Calibration
- Module 9 (11:30 – 01:00): Reporting to Senior Management and Regulators

Day 4: Advanced Models & AI/ML Governance

- Module 10 (07:30 – 09:30): AI/ML Model Risk – Explainability & Bias
- Module 11 (09:45 – 11:15): Model Interpretability and Black Box Controls
- Module 12 (11:30 – 01:00): Third-Party and Vendor Model Risk

Day 5: Audits, Simulations & Action Planning

- Module 13 (07:30 – 09:30): Model Audit & Regulator Expectations
- Module 14 (09:45 – 11:15): Model Risk Management Simulation
- Module 15 (11:30 – 01:00): Final Debrief & MRM Roadmap for Your Institution

Certification

Participants will receive a Certificate of Completion in Model Risk Management – The Next Basel Challenge, signifying their competence in designing, implementing, and auditing effective MRM frameworks.

Why Choose MAWA Events

- **Global Expertise:** More than 17 years of experience in professional training and consulting.
- **Industry-Leading Faculty:** Courses delivered by seasoned professionals with hands-on experience.
- **Practical Insights:** Learn to turn theory into actionable strategies for real-world business impact.
- **Client-Focused Solutions:** Customized programs designed to achieve your organisation’s unique goals.

In-House / Customized Training Interested in running this course for your team? Please contact us:	TEL: **+601116373203**	EMAIL: **info@mawaevents.net**

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