**MAWA EVENTS**

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

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# CREDIT RISK MODELLING

*"Quantify, Predict, and Manage Credit Risk to Strengthen Financial Decision-Making"*

## Schedule

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

## Introduction

In today's complex financial environment, accurately assessing credit risk is critical for safeguarding assets, improving lending decisions, and maintaining financial stability. This course provides participants with the skills to develop, implement, and interpret credit risk models that support informed business and investment decisions.

Participants will gain hands-on experience in credit scoring, probability of default, loss given default, and exposure at default modelling, as well as techniques for portfolio credit risk assessment and stress testing. This training combines quantitative analysis with practical applications, ensuring participants can effectively manage credit risk in real-world scenarios.

## Objectives

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

- Understand the fundamentals of credit risk and its impact on financial institutions.
- Develop statistical and mathematical models for credit risk assessment.
- Calculate key credit risk metrics: Probability of Default (PD), Loss Given Default (LGD), and Exposure at Default (EAD).
- Apply credit scoring and rating models for individual and portfolio assessment.
- Conduct stress testing and scenario analysis to evaluate portfolio vulnerability.
- Integrate credit risk modelling into lending, investment, and risk management processes.
- Use regulatory frameworks (e.g., Basel II/III) to inform credit risk management.

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## Why Attend

Effective credit risk modelling enables organizations to minimize losses, optimize lending portfolios, and make data-driven financial decisions. This course equips finance and risk professionals with the analytical and technical skills required to model credit risk accurately and efficiently, enhancing both individual competency and organizational resilience.

## Target Audience

This course is suitable for:

- Risk Managers and Credit Analysts
- Financial Analysts and Portfolio Managers
- Investment Bankers and Lending Officers
- Actuarial and Quantitative Analysts
- Finance Professionals involved in risk assessment and decision-making

## Individual Benefits

- Develop expertise in credit risk modelling techniques.
- Strengthen analytical and quantitative decision-making skills.
- Enhance ability to predict and mitigate credit risk exposures.
- Increase professional value in risk management and finance roles.
- Gain practical experience in real-world credit risk applications.

## Organizational Benefits

- Improve accuracy and reliability of credit risk assessments.
- Optimize lending and investment portfolios.
- Reduce financial losses from credit defaults.
- Ensure compliance with regulatory requirements (Basel II/III).
- Build in-house capacity for advanced credit risk management.

## Instructional Methodology

- Instructor-led theoretical and practical sessions
- Case studies on credit risk modelling applications
- Hands-on exercises using statistical and financial tools
- Scenario analysis and stress testing workshops
- Continuous feedback and Q&A sessions for applied learning

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## Course Outline

Module 1: Introduction to Credit Risk and Regulatory Frameworks

Module 2: Fundamentals of Credit Risk Metrics – PD, LGD, EAD

Module 3: Credit Scoring and Rating Models

Module 4: Portfolio Credit Risk Assessment Techniques

Module 5: Statistical and Quantitative Modelling Approaches

Module 6: Stress Testing and Scenario Analysis

Module 7: Model Validation and Performance Evaluation

Module 8: Integrating Credit Risk Models into Decision-Making

Module 9: Practical Case Studies and Real-World Applications

Module 10: Capstone Project – Building a Credit Risk Model for a Portfolio

## Certification

Upon successful completion, participants will receive a Certificate in Credit Risk Modelling, demonstrating their ability to quantify, predict, and manage credit risk using advanced analytical and modelling techniques.

## 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**<br>Interested in running this course for your team?<br>Please contact us: | TEL:<br>**+601116373203** | EMAIL:<br>**info@mawaevents.net** |
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