Unique opportunity for highly specialized professionals: viable solutions for portfolio optimization and out-of-the-box results!

PORTFOLIO MANAGEMENT WITH "R" ANALYTICS TOOLS

DESCRIPTION

The course focuses on the measurement and management of losses from credit risk, at portfolio level, combining theoretical knowledge with practical approaches and applications. The portfolio management practices are aligned with the regulatory requirements for Internal Rating Based approach for capital requirements and IFRS 9 for provisions. The course contains a structured presentation of the R programming language. The theoretical background is accompanied by the implementation of the examples in R scripts.

CONTENTS

Introduction to management of loss from credit risk at portfolio level

- Regulatory capital based on IRB Approach
- Provisions based on IFRS 9

Portfolio models and Risk weighted assets formula

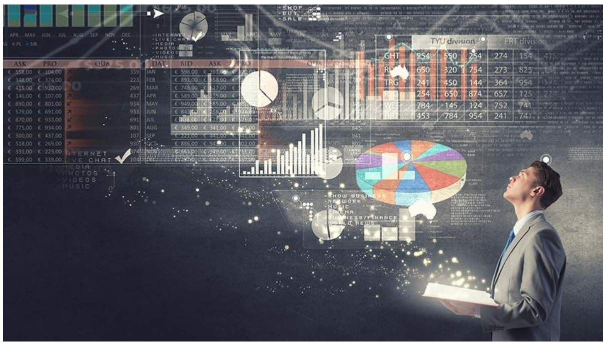
- Single factor models
- Credit risk loss simulations
- Risk weighted assets formula
- *Implementation of RWA calculations in R*

Introduction to R Programming language

- Accessing and combining data in R

Expected loss based on multiyear risk parameters

- International Financial Reporting Standards
- Expected Loss Estimation Stages in IFRS 9
- Multiyear Probability of default
- *Implementation of PD calculations in R*



AUDIENCE

Employees in the credit risk management, lending, controlling, audit departments from credit institutions, non-banking financial institutions, insurance companies, middle management of these institutions, or any other professionals interested in portfolio management.

VENUE

Romanian Banking Institute, 3 Negru Vodă, sector 3, Bucharest

DATES **June 6-7, 2018** **REGISTRATION DEADLINE** **June 4**

FEE

600 EUR/participant (VAT not applicable)
please contact us for available discounts

LECTURER

CEZAR CHIRILĂ holds a PhD in Finance with specialization in Financial Mathematics, obtained in 2013 at Frankfurt School of Finance and Management.
In 2017, he joined **CREDIT SUISSE – SWITZERLAND**, as a **SENIOR ECONOMIC RISK CAPITAL MODELER**.
From 2014 to 2017, he coordinated the **Rating** models and risk parameters team, within the Strategic Risk Management department –BCR Erste Group. He participated in the projects related to stress tests, IFRS9 and the implementation of the Internal Rating Based approach (IRB) in the retail, corporate and municipality's portfolios of the bank. He is Associated Professor at the Academy of Economic Studies and at Bucharest University.

CONTACT

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At the end of the course, participants will receive a certificate, issued by RBI (under the aegis of founding members NBR and RBA), with 14 CPD units.