Corpquants

Programming in R

Topic 1: Measuring credit risk
- Rating models
- Capital and provisions
- Approval of new loans
- Calibration of rating models

Topic 2: Mathematical modeling of risk
- Probability space
- Random variables
- Distributions of random variables
- Conditional probability
- Practical exercises in R

Topic 3: Scorecards
- Usage of information in risk
- Practical examples in R
- Ordering of clients
- The probability conditioned by the score

Topic 4: Calibration function
- Estimating of the calibration function
- Using logistic regression
- Alternative functions

Topic 5: Rating scale
- Defining the rating scale
- Rating calculation
- Estimation of the probability of default

Topic 7: Anchor point
- Estimation of the anchor point
- Usage of macroeconomic data
- Margin of conservatism

Topic 6: Calibration methods
- Point in Time method
- Through the Cycle Method
- Practical examples in R

Topic 7: Portfolio distribution
- Distribution for capital calculation
- Distribution for the approval of new credits
- Practical examples in R

Why us?

*Our seminars are created and updated using the **extensive experience, skills and research of our trainers** in the field of corporate finance, corporate analytics and risk management.*

*For internally organized educational programs, **we work together** with your organization to design, implement and evaluate such programs.*

***The way in which our educational programs are delivered** is different and makes the difference due to our trainers that have intellectual passion for the content, academic attestation and perhaps most importantly promote thinking "outside the box*

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Related programms

- o Applied math in risk

- o Default price modeling

- o Risk management

- o Time series

Registration and cancellations

Registration in the program can be done by filling in the form which is available in the contact area of our site (www.corpquants.ro)

Registration in the program can be canceled by means of a letter sent by post or e-mail to the address listed below received by us at least 5 calendar days before the start of the course, in which case the amount paid will be fully refunded.

The cancellation of registration in the program, received by us, less than 5 days in advance of the start date of the program is eligible to be replaced by participation in another program, but the amounts paid will not be returned.

We reserve the right to cancel or reschedule our programs at any time.