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Regulatory Blog: Observations about the impact of a downturn period on the main components of the LGD Model

In the recent history of some countries, based on the approach described in these regulatory guidance, the downturn period has never happened or when it happened there was no real impact on the observed risk parameters.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Internal ratings-based approach (IRBA), Interne Modelle, Loss Given Default (LGD), Risk Management Banking

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