

PwC Plus Article

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BIS Working Papers No 1101: Insights into credit loss rates: a global database

The paper presents various metrics of credit loss rates derived from multiple sources, each with its own unique purpose and usefulness.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Crisis Management, Kreditrisiken, Loss Given Default (LGD), Probability of Default (PD), Stresstest

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