PwC Plus Article
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Internal ratings-based (IRB) approach: new developments

Internal models are key to banks' risk management and capital calculations: with the ECB's permission, banks can use internal models to determine their risk-weighted assets – and, therefore, how much capital they need in order to cover their risks.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Coronavirus (COVID-19), Internal ratings-based approach (IRBA), Interne Modelle, Loss Given Default (LGD), Probability of Default (PD), Risk Management Banking, Risk-weighted asset (RWA), Sustainability Risk

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