PwC Plus Article

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Regulatory Blog: IRB 2.0: Current Validation “trends” and commonly observed difficulties in practice during the validation exercise

As institutions are developing models for an increasing scope of risk management and decision making, concurrently, the number of models has been rising dramatically.

Keywords

Basel IV, Framework, Internal ratings-based approach (IRBA), Interne Modelle, Loss Given Default (LGD), Probability of Default (PD), Targeted Review of Internal Models (TRIM)

FS-sector(s)

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Topics

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