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By EBA - European Banking Authority | 11.11.2021

EBA consults on machine learning for internal ratings-based models (EBA/DP/2021/04)

The European Banking Authority (EBA) published today a discussion paper on machine learning used in the context of internal ratings-based (IRB) models to calculate regulatory capital for credit risk.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR), Eigenmittel / Eigenkapital, Kreditrisiken

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