

PwC Plus Article

By ECB - European Central Bank | 16.08.2023

Internal models supervision: where do we stand?

The supervision of internal models has come a long way: European banking supervision has made a considerable investment in assessing internal models in order to ensure regulatory compliance, while banks have made efforts to review their model landscapes.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Interne Modelle, Kapitalanlagegesellschaften, Kreditrisiken, Loss Given Default (LGD), Probability of Default (PD), Risk Management Banking, Risk-weighted asset (RWA), Targeted Review of Internal Models (TRIM)

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