



The Basel II Risk Parameters

Bernd Engelmann, Robert Rauhmeier

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The estimation and validation of the Basel II risk parameters PD (default probability), LGD (loss given default), and EAD (exposure at default) is an important problem in banking practice. These parameters are used on the one hand as inputs to credit portfolio models, on the other to compute regulatory capital according to the new Basel rules. The book covers the state-of-the-art in designing and validating rating systems and default probability estimations. Furthermore, it presents techniques to estimate LGD and EAD. A chapter on stress testing of the Basel II risk parameters concludes the monograph.

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