1. Record Nr.	UNINA9910968750703321
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Titolo	Review and Implementation of Credit Risk Models of the Financial Sector Assessment Program (FSAP) / / Kexue Liu, Jean Salvati, Renzo Avesani, Alin Mirestean
Pubbl/distr/stampa	Washington, D.C. : , : International Monetary Fund, , 2006
ISBN	9786613824059
	9781462361915
	1462361919
	9781452765280
	1452765286
	9781283511605
	1283511606
	9781451909159
	1451909152
Edizione	[1st ed.]
Descrizione fisica	1 online resource (35 p.)
Collana	IMF Working Papers
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	SalvatiJean
Soggetti	Credit - Management - Mathematical models
	Financial services industry - State supervision
	Banks and Banking
	Banks
	Capital and Ownership Structure
	Computational Techniques
	Credit risk
	Credit
	Depository Institutions
	Diffusion Processes
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Monetary economics
Monetary Policy, Central Banking, and the Supply of Money and Credit: General
Money and Monetary Policy
Mortgages
Portfolio Choice
Time-Series Models
Value of Firms
Vector autoregression

Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	"May 2006."
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	""Contents""; ""I. INTRODUCTION""; ""II. THE BASIC MODEL SETTING""; ""III. MODEL 1: A SIMPLE MODEL WITH NON-RANDOM DEFAULT PROBABILITIES""; ""IV. INTRODUCING THE POISSON APPROXIMATION""; ""V. MODEL 2: THE MODEL WITH KNOWN PROBABILITIES REVISITED""; ""VI. MODEL 3: THE MODEL WITH RANDOM DEFAULT PROBABILITIES""; ""VII. THE LATENT FACTORS ASSUMPTION""; ""VIII. MODEL 4: EXTENSION OF CREDIT RISK+ WITH CORRELATED FACTORS""; ""IX. MODEL SUMMARY""; ""X. NUMERICAL IMPLEMENTATION""; ""XI. NUMERICAL EXAMPLES USING THE CREDIT RISK TOOLBOX""; ""XII. CONCLUSION"" ""PROBABILITY AND MOMENT GENERATING FUNCTIONS""""References""
Sommario/riassunto	The paper presents the basic Credit Risk+ model, and proposes some modifications. This model could be useful in the stress-testing financial sector assessments process as a benchmark for credit risk evaluations. First, we present the setting and basic definitions common to all the model specifications used in this paper. Then, we proceed from the simplest model based on Bernoulli-distributed default events and known default probabilities to the fully-fledged Credit Risk+ implementation. The latter is based on the Poisson approximation and uncertain default probabilities determined by mutually independent risk factors. As an extension we present a Credit Risk+ specification with correlated risk factors as in Giese (2003). Finally, we illustrate the characteristics and the results obtained from the different models using a specific portfolio of obligors.