



**TU Delft**

**Deloitte.**



**Think you know enough about  
Credit Risk Management?**

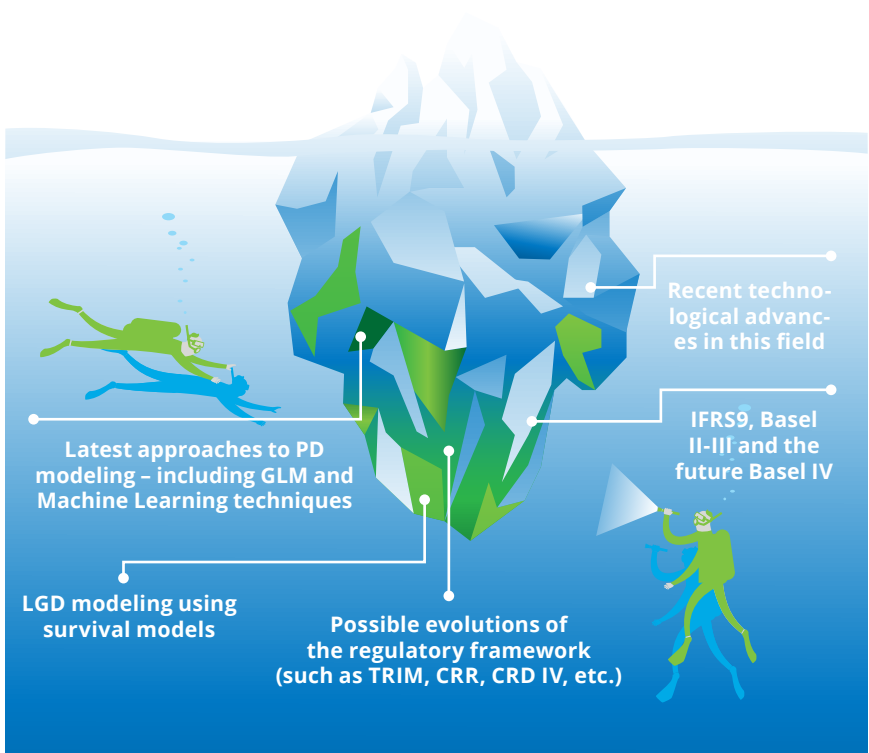
Follow our advanced online course  
and start to understand the iceberg.

# Take a deep dive into the subject of Credit Risk

**You may think you know a lot about the management of risk but could there be more to it than meets the eye?**

This unique online course takes a deep dive into the subject of credit risk. It helps ambitious risk professionals, consultants and managers stay abreast of the latest developments in this field.

You will gain in-depth knowledge and hands-on experience of:



## Course contents

The course covers topics such as:

- The latest regulatory requirements, e.g. IFRS9, Basel II-III and the future Basel IV.
- Strengths and weaknesses of important credit risk models.
- Model risk and error quantification.
- A solid understanding of the mathematics behind credit risk modelling.

**“A great experience for everyone dealing with credit risk management and for those who want to advance their knowledge in that field.”** - Model developer Dutch Tier-1 bank

# Acquire cutting-edge knowledge and skills in a flexible and inspiring way

This unique online course from TU Delft in collaboration with Deloitte is for ambitious risk professionals, consultants and managers eager to master the most important models of credit risk management, and to understand and discuss the always-changing regulatory framework.



**40 - 60  
hours**



**24/7  
Online access**



**Diverse learning  
materials**



**Professional  
Education Certificate**



**Interaction with  
participants & instructors**

This online course comprises four modules that offer an effective blend of theory and practice to make it challenging and valuable for your work. With the knowledge and experience gained, you will be able to advance your current work tasks and support your future professional development in the field.

Dr. Pasquale Cirillo delivers the academic part of the course. He is a risk expert and experienced statistical consultant for major companies and institutions.

Credit risk practitioners from Deloitte share knowledge on credit risk in practice to ensure the course is relevant for the industry.

# For professionals eager to broaden their understanding of credit risk

## Who should participate?

Anyone who is ambitious enough to seek a higher level of competence when dealing with credit risk. Participants may include:

- Credit risk professionals and managers who would like to understand what lies behind the formulas and models they use on a daily basis.
- Risk professionals who would like to increase their understanding of credit risk.



**Ambitious  
(Credit) Risk  
Professionals**

## Prerequisites:

- Knowledge of basic risk management.
- Statistics and probability at university level (upper bachelor level). For those needing revisions, links to external resources will be provided.
- Professional business experience is a plus.
- During the course, codes and examples will be developed using the R language (freely downloadable), but participants are free to use their preferred language.

## Learning objectives

- Gain knowledge about the latest regulatory developments, such as IFRS9, Basel II-III and the future Basel IV.
- Develop a more solid understanding of the mathematics behind credit risk modeling, which will help you to better understand the foundation of the formulas and models you regularly use.
- Analyze the strengths and weaknesses of important credit risk models.
- Work with model risk and error quantification.
- Investigate the implications of dropping assumptions like Gaussianity.
- Explore open questions like small sample corrections and dependence modeling.

**Enroll today!**

For more information about the online course,  
visit our website:

[www.tudelft.nl/credit-risk-course](http://www.tudelft.nl/credit-risk-course)

# Enroll today!

Study at the time and place that suits you!

**Start date:** March 9, 2022

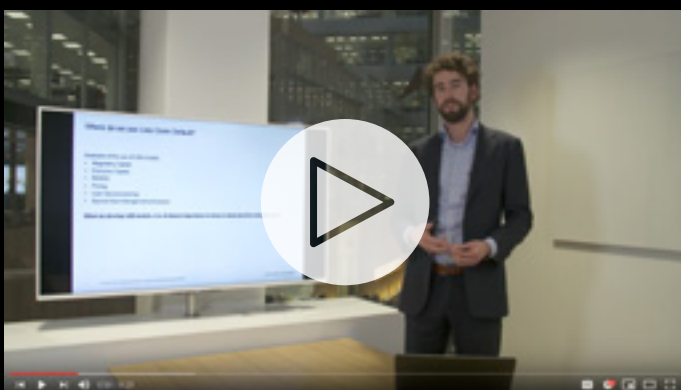
**Cost:** € 1750



<http://www.tudelft.nl/credit-risk-course>

By completing this course you will earn a professional education certificate from TU Delft. With this certificate you are eligible to receive 4.0 Continuing Education Units (CEUs).

## Sample video lectures



**[Click or scan the QR code to watch the videos](#)**

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