


Dr. Susanne EMMER
UBS, Zürich



Credit stress loss

After a short overview of currently used credit risk measures and the stress testing landscape we give an introduction to different stress testing methodologies which are applied to the wealth management and business banking portfolio.

ESSEC
BUSINESS SCHOOL

YOU HAVE THE ANSWER

*For any information, please contact
Frédérique JEAN-LOUIS
(01 34 43 32 49 / jeanlouis@essec.fr)*

<http://crear.essec.edu/working-group-on-risk/past-meetings>