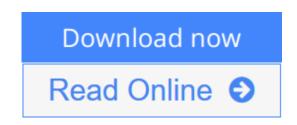# The Basel II Risk Parameters: Estimation, Validation, Stress Testing - with Applications to Loan Risk Management

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The estimation and the validation of the Basel II risk parameters PD (default probability), LGD (loss given fault), 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 and in loan pricing frameworks, on the other to compute regulatory capital according to the new Basel rules. This 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 and includes a chapter on stress testing of the Basel II risk parameters. The second edition is extended by three chapters explaining how the Basel II risk parameters can be used for building a framework for risk-adjusted pricing and risk management of loans.

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Review

From the reviews:

"This book compiles articles by various authors addressing estimation of three key risk parameters: probability of default (PD), loss given default (LGD), and exposure at default (EAD). … The authors identify their intended audience as risk managers and quantitative risk or ratings analysts working on credit risk and regulatory issues. These groups likely will find this book an accessible reference … . The exposition related to regulatory issues is quite good and worthwhile for all." (Keith Heyen, Journal of the American Statistical Association, Vol. 103 (483), September, 2008)

From the Back Cover

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