MS RISK TEC

Financial Risk Management (FRM) – AI Powered

1. Introduction to Risk Management

- Overview of risk types: credit, market, operational, liquidity, reputational
- Risk management framework and governance
- Basel regulations and capital adequacy

2. Credit Risk Management

- Credit risk modeling (PD, LGD, EAD)
- Credit scoring with AI & ML
- Credit VaR and Expected Credit Loss (ECL)
- Portfolio credit risk analytics

3. Market Risk Management

- Market risk metrics: VaR, CVaR, Stress testing
- Historical simulation, Monte Carlo simulation
- Value-at-Risk using Machine Learning
- Scenario analysis and shocks

4. Operational Risk Management

- AI-driven fraud detection & prevention
- Key Risk Indicators (KRIs) & Risk Control Self-Assessment (RCSA)
- Cyber risk and AI risk controls

5. Liquidity & Interest Rate Risk

- Liquidity ratios, LCR, NSFR
- AI models for liquidity forecasting
- IRRBB modeling and behavioral analytics

6. Enterprise Risk Management (ERM)

- Risk appetite, tolerance, and culture
- AI in risk dashboards and early warning systems
- Integration of risk data for holistic view

Delivery Format

- Duration: 2 days (or 4 half-day sessions)
- Format: Instructor-led, case-based workshops, live discussions, and practice exercises
- Certification: MS Risktec Certificate of Completion

Contact MS Risktec: To book the training for your team or organization:

+91 9582347599 www.msrisktec.com info@msrisktec.com