



# ROYAL STATISTICAL SOCIETY

## EDINBURGH LOCAL GROUP MEETING

Tuesday 5 February 2008 (6.00 – 7.00 pm)  
Non-members welcome

**Refreshments available from 5.30 pm**

Title: Review of Risk Models in Financial  
Supervision

**Nathanaël Benjamin (Financial Services Authority)**

**Abstract:** Under the new framework of prudential supervision, known in the Financial Services Industry as Basel 2, financial institutions now have the opportunity to apply for permission to use their internal risk models to estimate directly the minimum regulatory capital required to ensure solvency. This presentation will outline statistical challenges encountered in the course of credit risk model reviews.

**Venue: International Centre for Mathematical Sciences, 14 India Street,  
Edinburgh EH3 6EZ**

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<http://www.bioss.sari.ac.uk/staff/adam/rsse/>)**