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The Basel II Risk Parameters: Estimation, Validation, and Stress Testing. Bernd Engelmann and Robert Rauhmeier

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Loss given default - Wikipedia, the free -
Loss given default or LGD is a common parameter in Risk Models and also a parameter used in the calculation of Economic Capital, Expected loss or Regulatory Capital

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Under the Basel II guidelines, banks are allowed to use their own estimated risk parameters for the purpose of calculating regulatory capital. This is known as the

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