Department of Mathematical Sciences

Fall 2017

Colloquium Series

November 3, 2017 at 3pm in Bell Hall 143

Dr. Ricardo Rivera

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Introduction to Bank Regulatory Capital and Risk-Weighted Asset Calculation

In this talk we provide a primer on Bank Regulatory Capital and capital calculation. Tier 1 and Tier 2 capital definitions and Basel III capital requirements are presented. The Basel Credit Risk Model is introduced to explain regulatory capital and Risk Weighted-Asset (RWA) calculations. Bank's calculation of Market, Credit and Operational Risks RWA under Basel III are also discussed.