

Regulatory Blog

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Webinar: IRB Hot Topics: overview & discussion of focal points for 2025

Recording of the webinar conducted by Kaan Aksel, Partner at PwC Germany, Luis Filipe Barbosa, Partner at PwC Portugal, and Petr Geraskin, Senior Manager at PwC Germany on February 19, 2025.

The regulatory landscape for ORB models is rapidly evolving. With the expected ECB Guide on Internal Models 2025, reinforced expectations are shaping how banks must approach risk modelling and regulatory compliance. Recent ECB industry round tables have provided additional clarifications on key topics such as permanent partial use, model integration before resubmission, and other supervisory expectations.

At the same time, banks face growing regulatory scrutiny on climate and environmental (C&E) risks. Meanwhile, the use of AI/ML techniques in credit risk modelling is expanding, raising both opportunities and challenges for risk practitioners. In this webinar, we analyze these developments and discuss the key factors for successful implementation.

IRB Hot topics
Overview & discussion of focal
points for 2025
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