



भारतीय दिवाला और शोधन अक्षमता बोर्ड

Insolvency and Bankruptcy Board of India

Pre-conference Tutorial at IIMB

Models of Corporate default & credit risk

Abhinav Anand is an economist whose research interests span the fields of financial economics and game theory. His current research focuses on systemic risk, fat tails, financial market interconnections and principal-agent problems. Prior to joining IIMB, he worked as a postdoctoral research fellow at University College Dublin.



Prof. Abhinav Anand

Outline:

- Introduction to Credit Risk
- Structural vs Reduced form approaches
- Default probability estimation
- Loss given default
- Exposure at default

Date: 23rd February 2023

Time: 10 AM to 1 PM

Venue: N-001 Classroom at IIM Bangalore

REGISTER NOW >



*Note that the registration is **free** for students and Faculty