

SAS(R) Expected Credit Loss Workshop: Reviewing and Adjusting ECL Output

Code:	RCCLFA
Length:	1 days
URL:	View Online

This course prepares the financial analyst to use each of the components of SAS Expected Credit Loss. Participants learn to complete the task steps in the CECL monthly production process to generate the required output. Participants also learn how to use SAS Expected Credit Loss to review, analyze, and modify the expected credit loss. This workshop can be delivered separately, or in conjunction with the related workshops: SAS® Expected Credit Loss Workshop: Implementing ECL Models and SAS® Expected Credit Loss Workshop V06: Loading ECL Data Contact a SAS Education Sales representative to determine which approach is best for you.

Skills Gained

- use SAS Risk and Finance Workbench to create projects and manage the monthly production cycle
- use worksheets in SAS Risk and Finance Workbench to review or adjust CECL projections and allocate any adjustments to the loan level
- use SAS Risk and Finance Workbench to generate reports that are based on final, approved CECL values
- adjust process definitions, hierarchy definitions, worksheet templates, and report templates to accommodate updates in process.

Who Can Benefit

- Anyone who is involved in reviewing, testing, and using the output of SAS Expected Credit Loss, including members from finance or accounting, risk management, and model execution or deployment teams

Prerequisites

- There are no prerequisites for this course.

Course Details

Introduction to SAS Expected Credit Loss

- overview of current expected credit loss (CECL)
- components of SAS Expected Credit Loss

- managing the CECL process flow

CECL Monthly Production Cycle

- overview of the process
- reviewing the ECL results
- adjusting the ECL results
- allocation to the detailed data set
- complete monthly ECL process

Configuration Options for SAS Expected Credit Loss

- SAS Risk and Finance Workbench environment configuration
- reporting in SAS Risk and Finance Workbench

Additional Process Definitions

- overview of additional process definitions

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