Paper 346-2007

Customer Case Study: Data Management Within Credit Risk Management

Sanjiv Talwar, CIBC
Jonathan Carroll, CIBC

ABSTRACT

Advanced analytical methods are used today in all facets of credit risk management. Some of those include:

* Adjudication.
* Account management.
* Collections.
* Loss forecasting.
* Regulatory and economic capital.
* Capital planning.
* Scenario analysis.
* Strategic planning.

The integrity and accuracy of data used to create and run these models is integral to sound risk management practices. This talk expands upon data integrity concepts, ramifications if not adhered to and how Canadian Imperial Bank of Commerce has implemented its governance structure.

No paper was submitted for publication.

CONTACT INFORMATION

Sanjiv Talwar
CIBC
sanjiv.talwar@cibc.ca

SAS and all other SAS Institute Inc. product or service names are registered trademarks or trademarks of SAS Institute Inc. in the USA and other countries. © indicates USA registration.

Other brand and product names are trademarks of their respective companies.