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Then demonstrate some practical applications of a credit model (using Microsoft Excel and VBA code) Credit Scoring (Biennial) Edinburgh Conference

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estimation error). We also examine the usefulness and limitations of credit risk modeling through case studies. For example, we discuss the role of scoring models in the subprime market, or show that a structural default prediction model would have assigned relatively high default probabilities to Lehman Brothers in the months before its collapse.

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It is a proportion of the total exposure when borrower defaults. It is calculated by (1 - Recovery Rate). LGD = (EAD – PV (recovery) – PV (cost)) / EAD PV (recovery)= Present value of recovery discounted till time of default. PV (cost) = Present value of cost discounted till time of default.

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