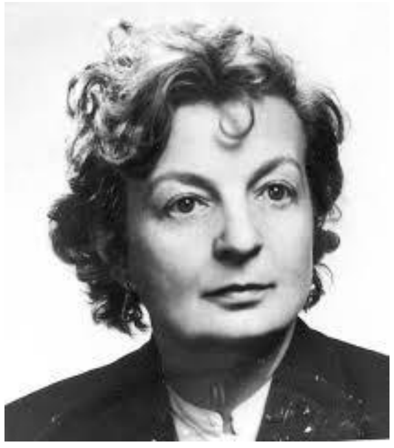


Humboldt-Universität zu Berlin
School of Business and Economics
IRTG 1792: High Dimensional
Nonstationary Time Series

IRTG 1792: High Dimensional Nonstationary Time Series
Cordially invites you to join

The Hilda Geiringer Lecture 2018

12th November 2018
17:00 o'clock

Venue: Room 22 / 23, School of Business and Economics, Spandauer Str. 1

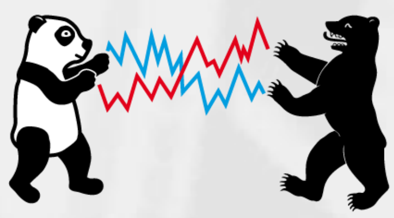
Lecture:

Natalie Packham
(Berlin School of Economics and Law)

Inspiring **Female** Researchers

Correlations in credit stress testing

Stress tests, as an integral part of risk management and banking supervision, are by nature conducted within models and as such vulnerable to model side effects. In this lecture, we shed some light on the model behaviour in stress testing models that are currently in use in the finance industry.



For further information and registration (deadline is the 8th of November 2018), we invite you to visit: https://hu.berlin/HGL2018
The entrance is free.

HGL2018