

WHAT'S INCLUDED



COMPREHENSIVE TRAINING

160+ hours of HD video lessons and a full Model Validation Framework (IRB, IFRS 9, ICAAP, ML/AI).



PRACTICAL RESOURCES

Includes Python, R, SAS & Excel exercises, presentations, templates, documentation samples, and model validation checklists.



AI-POWERED SUPPORT

Gain access to an AI Assistant for validation questions and an AI Agent for automated validation tasks.



CONTACT & REGISTRATION

For inquiries and registration, please contact **Fermac Risk**. Visit our website for more information.

✉ info@fermacrisk.es

📞 +34 613 33 95 89



Scan for full brochure
and syllabus

INTERNATIONAL CERTIFICATION IN CREDIT RISK MODEL VALIDATION & MODEL RISK MANAGEMENT

The global benchmark certification for validating PD, LGD, EAD, IFRS 9, IRB, machine learning, and AI-driven credit risk models.

A comprehensive professional program
designed for banks, regulators, auditors,
and quantitative analysts.



CERTIFICATION DESCRIPTION

PROGRAM OVERVIEW

The International Certification in Credit Risk Model Validation & Model Risk Management (IC-CRVM) is a comprehensive professional program for those responsible for building, validating, and governing credit risk and AI/ML models.

KEY FRAMEWORKS

This certification provides a complete framework for model validation, model risk governance, regulatory compliance, and advanced quantitative testing.

www.fermacrisk.com

COURSE DETAILS



DURATION &

WORKLOAD

The program is self-paced over 10–12 weeks, with a total of 160+ training hours and a suggested weekly effort of 6–8 hours.



ACCESS & FINAL

ASSESSMENT

12-month access to all course materials. A final exam and a final project (validation report) are required to obtain certification.



ISSUED BY

FERMAC RISK

The international certification is issued by Fermac Risk, a global leader in risk management training and consulting.

WHY THIS CERTIFICATION?

REGULATORY COMPLIANCE



Master validation following global supervisory principles such as ECB Guide to Internal Models (2025), EBA Guidelines, SR 11-7, and TRIM requirements.

TRADITIONAL & AI/ML MODELS



Master both traditional statistical validation techniques and state-of-the-art validation for ML, deep learning, and generative AI models.

INTERNATIONALLY RECOGNIZED



It is the most complete and comprehensive validation certification available internationally for credit risk professionals.



The global benchmark for excellence in credit risk model validation.