

Duration & Workload

Total Duration: 80 hours of self-paced learning plus 10 hours of optional live Q&A sessions. The recommended pace is 6-8 hours per week, with a total completion time of 8-10 weeks.



Hands-On Learning:

Gain practical experience with exercises in Python, R, SAS, and Excel using real, anonymized data, plus hands-on modeling and validation practice.



Comprehensive Resources:

Receive full access to 80+ hours of video, a 300+ page study book, mind maps, downloadable models, and our exclusive AI Assistant for credit risk.

The International Certification in Credit Risk (ICCR) is a premier professional program designed for bankers, risk analysts, auditors, and quantitative modelers who want to master the full spectrum of modern credit risk management. This certification combines regulatory frameworks, advanced modeling, and cutting-edge AI/ML techniques.

Connect With Us

For more information about the ICCR certification, enrollment details, or corporate packages, please get in touch with our team.

Email: info@fermacrisk.es

WhatsApp:
+34 613 33 95 89



Enroll today to become
a certified credit risk
professional!

International Certification in Credit Risk (ICCR)

The global benchmark training for
Credit Risk professionals



<https://www.fermacrisk.com/certification-credit-risk>

What's Included

- 80+ hours of HD video classes
- Exercises in Python, R, SAS, & Excel
- Presentations, Study Book (300+ pages), & Mind Maps
- Downloadable models, formulas, & templates
- AI Assistant & AI Agent for validation
- Certification exam & digital diploma
- 1-year access to all videos
- All the material that can be downloaded



Foundational & Regulatory Modules

- **SECTION A** – Foundations of Credit Risk
- **SECTION B** – Econometric & Machine Learning Models
- **SECTION C** – IRB & Regulatory Credit Risk Models
- **SECTION D** – IFRS 9 Impairment Modeling



Multi-Language Exercises

Develop practical skills with hands-on exercises in Python, R, SAS, and Excel, using real-world anonymized data sets for immediate application.



AI-Powered Learning Tools

Leverage a 24/7 AI Assistant for your credit risk questions and an AI Agent to help with model validation, enhancing your learning experience.

Advanced Techniques & Validation

- **SECTION F** – Stress Testing
- **SECTION G** – Advanced Techniques
- **SECTION H** – Model Validation & Model Risk
- **SECTION I** – ECL & Portfolio Management
- **SECTION J** – AI Agents & Automation

From PD, LGD to EAD:

Master the core components of credit risk, including Probability of Default, Loss Given Default, and Exposure at Default modeling.

IFRS 9 & Stress Testing:

Understand and implement models for IFRS 9 impairment and conduct robust stress testing for retail and corporate portfolios.

AI, ML & Quantum:

Explore the future of credit risk with modules on Deep Learning, XGBoost, and the emerging potential of Quantum Computing.