



Capital Planning and Stress Testing under CCAR

By Lourenco Miranda



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Author Lourenco Miranda, Managing Director and Head of CCAR at Societe Generale Corporate and Investment Banking, presents this comprehensive guide to the Comprehensive Capital Analysis Review (CCAR), with a focus on stress-testing. Stress-testing has increasingly become a strategic tool for risk measurement and management, and it is of paramount importance for investors and for the systemic stability of the real economy.

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Editorial Review

About the Author

Lourenco is currently Managing Director, Head of CCAR: Stress Testing, Scenarios, Modeling, and Governance with Societe Generale (Corporate and Investment Banking). Previous to this Lourenco was Managing Director, Global Operational Risk Quantification, Economic Capital, Scenario Analysis, Stress Testing and CCAR at AIG. He has 18 years of progressive and relevant experience in Risk Management, Economic Capital, Capital Adequacy Framework, Risk Governance and Regulatory Practices, Risk Policies & Procedures and Modeling for all financial risk types, product lines and client coverage in Financial Institutions in all continents and different regulatory environments or jurisdictions. Formerly, Dr Miranda was Head of Quantitative Analytics at US Bancorp. In that capacity, Dr Miranda was responsible for the calculation of Operational Risk Capital and CCAR; and for the risk oversight, model development for capital markets products (fixed income, FX, credit, MSR) including counterparty risk modelling (CVA family). Before that, Dr Miranda held different positions in internationally active Financial Institutions like the IFC/World Bank (responsible for risk advisory in more than 30 countries and jurisdictions) and ABN AMRO (head of integrated risk modelling). In the academic arena, Dr Miranda is a published author, having held different positions in academic institutions in Brazil, Netherlands, Russia and the US. Currently, he is visiting Professor of the School of Mathematics of the University of Minnesota.

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