Analytical Model Development and Benchmarking Solutions

Custom model development and benchmark solutions for key functional areas and outputs

Identification, measurement and management of risk are critical today to maintain competitiveness and satisfy increasing regulatory demands. Analytical models that accurately predict performance will help you achieve these goals.

Montana Analytics offers specialized skills in model development and high-quality analysis from subject matter experts to assist you in meeting these goals. Our team is experienced in developing market risk models, credit loss models, interest rate models and analyzing derivatives. This experience extends to virtually all functional areas and financial instruments within financial services firms.

We specialize in rigorous analysis that includes probabilistic risk exposure modeling across a wide range of asset types for key risk management areas. Custom Solutions produced for: CECL, asset valuation, stress testing (CCAR/DFAST), economic capital, Basel models (PD, EAD, LGD), default management, loss mitigation, and consumer and commercial scorecards.

Value-Add:

- Provides accurate custom model output projections specific to Bank assets
- Provides independent benchmarking outputs for comparison
- Competitive pricing, excellent customer service
- All solutions require minimal staff time

Model Development, Benchmarking:

We offer Analytical Model Development solutions to create proprietary models for numerous consumer and commercial asset types. We develop, test and implement advanced analytics to support any initiative.

Our development efforts will be based on your data for custom calibration and can be supplemented by our vast data warehouse of PL-MBS/ABS securities and loans. This consists of over 2300 securities and 380 million observations on 12.7 million loans spanning 14 years.

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