

GOVERNANCE & COMPLIANCE | COURSE BROCHURE

Model Risk Management

5 days | Classroom training | English

SMART HORIZON

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Amsterdam
The Netherlands

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Course content

Why attend

Organisations rely on models for credit decisions, pricing, forecasting, capital and increasingly AI. Model risk arises when models are wrong or misused. This course covers model risk frameworks, model inventory, development standards, validation, performance monitoring, AI model considerations and governance.

Model errors can lead to significant financial loss and regulatory findings. This course helps you establish effective model risk management.

Professional Problems This Course Is Designed to Solve

- Difficulty translating subject knowledge into practical workplace decisions.
- Inconsistent approaches to the activities covered in the course outline.
- Lack of a structured plan for applying and reviewing new skills.

Course methodology

The course uses validation case studies, inventory and tiering exercises, monitoring workshops and governance design.

Course objectives

By the end of this course, participants will be able to:

- Explain sources and impact of model risk
- Build a model inventory and risk tiering
- Set model development and documentation standards
- Plan independent model validation
- Monitor model performance and limitations
- Govern AI and machine learning models

Target audience

This course is suitable for:

- Risk managers
- Model developers and validators
- Quantitative analysts
- Internal auditors
- Compliance professionals



Course content

Target competencies

Participants will develop competencies in:

- Model risk assessment
- Model inventory
- Model validation
- Performance monitoring
- AI model governance
- Model documentation

Course outline

Day 1: Model Risk Fundamentals

09:00–09:54	What a model is
09:54–10:48	Sources of model risk
10:48–11:00	Regulatory expectations
11:00–11:30	**Coffee break**
11:30–12:12	Regulatory expectations (continued)
12:12–13:06	Model life cycle
13:06–14:00	Exercise: Identifying models

Day 2: Inventory and Tiering

09:00–09:54	Model inventory
09:54–10:48	Risk tiering
10:48–11:00	Ownership
11:00–11:30	**Coffee break**
11:30–12:12	Ownership (continued)
12:12–13:06	Use and limitations
13:06–14:00	Workshop: Tiering models



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Day 3: Development and Validation

09:00–09:54	Development standards
09:54–10:48	Documentation
10:48–11:00	Validation scope
11:00–11:30	**Coffee break**
11:30–12:12	Validation scope (continued)
12:12–13:06	Challenger models
13:06–14:00	Case study: Validation findings

Day 4: Monitoring

09:00–09:54	Performance monitoring
09:54–10:48	Drift
10:48–11:00	Overrides
11:00–11:30	**Coffee break**
11:30–12:12	Overrides (continued)
12:12–13:06	Remediation
13:06–14:00	Exercise: Monitoring plan

Day 5: Governance and AI

09:00–09:54	Committees and policies
09:54–10:48	AI and ML specifics
10:48–11:00	Reporting
11:00–11:30	**Coffee break**
11:30–12:12	Reporting (continued)
12:12–13:06	Audit
13:06–14:00	Capstone: Model risk framework

The timings provided are estimates and may vary depending on the number of participants and the discussions taking place during the



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sessions. They are indicative only and do not constitute a binding commitment.

Dates, venues and fees

Current published course plans. Fees are per participant in EUR, excluding unconfirmed taxes.

Venue	Start date	End date	Fee (EUR)
Barcelona Confirmed dates	9 Nov 2026	13 Nov 2026	**€2,840.–**
Online Confirmed dates	9 Nov 2026	13 Nov 2026	**€1,250.–**
Istanbul Confirmed dates	16 Nov 2026	20 Nov 2026	**€2,650.–**
Online Confirmed dates	16 Nov 2026	20 Nov 2026	**€1,250.–**
Amsterdam Confirmed dates	7 Dec 2026	11 Dec 2026	**€2,540.–**
Online Confirmed dates	7 Dec 2026	11 Dec 2026	**€1,250.–**
Singapore Confirmed dates	14 Dec 2026	18 Dec 2026	**€2,820.–**
Online Confirmed dates	14 Dec 2026	18 Dec 2026	**€1,250.–**



Course content

Dates, venues and fees (continued)

Venue	Start date	End date	Fee (EUR)
London Confirmed dates	4 Jan 2027	8 Jan 2027	**€2,450.–**
Online Confirmed dates	4 Jan 2027	8 Jan 2027	**€1,250.–**
Dubai Confirmed dates	18 Jan 2027	22 Jan 2027	**€3,150.–**
Online Confirmed dates	18 Jan 2027	22 Jan 2027	**€1,250.–**
Frankfurt Confirmed dates	1 Feb 2027	5 Feb 2027	**€2,650.–**
Online Confirmed dates	1 Feb 2027	5 Feb 2027	**€1,250.–**
Cape Town Confirmed dates	8 Feb 2027	12 Feb 2027	**€1,890.–**
Online Confirmed dates	8 Feb 2027	12 Feb 2027	**€1,250.–**
Kuala Lumpur Confirmed dates	15 Feb 2027	19 Feb 2027	**€1,450.–**



Course content

Dates, venues and fees (continued)

Venue	Start date	End date	Fee (EUR)
Online Confirmed dates	15 Feb 2027	19 Feb 2027	**€1,250.–**
Paris Confirmed dates	1 Mar 2027	5 Mar 2027	**€2,860.–**
Online Confirmed dates	1 Mar 2027	5 Mar 2027	**€1,250.–**
Istanbul Confirmed dates	15 Mar 2027	19 Mar 2027	**€2,650.–**
Online Confirmed dates	15 Mar 2027	19 Mar 2027	**€1,250.–**
Amsterdam Confirmed dates	5 Apr 2027	9 Apr 2027	**€2,540.–**
Online Confirmed dates	5 Apr 2027	9 Apr 2027	**€1,250.–**
Rome Confirmed dates	12 Apr 2027	16 Apr 2027	**€2,450.–**
Online Confirmed dates	12 Apr 2027	16 Apr 2027	**€1,250.–**



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Dates, venues and fees (continued)

Venue	Start date	End date	Fee (EUR)
Singapore Confirmed dates	19 Apr 2027	23 Apr 2027	**€2,820.–**
Online Confirmed dates	19 Apr 2027	23 Apr 2027	**€1,250.–**
London Confirmed dates	3 May 2027	7 May 2027	**€2,450.–**
Online Confirmed dates	3 May 2027	7 May 2027	**€1,250.–**
Dubai Confirmed dates	17 May 2027	21 May 2027	**€3,150.–**
Online Confirmed dates	17 May 2027	21 May 2027	**€1,250.–**
Frankfurt Confirmed dates	7 Jun 2027	11 Jun 2027	**€2,650.–**
Online Confirmed dates	7 Jun 2027	11 Jun 2027	**€1,250.–**
Rome Confirmed dates	14 Jun 2027	18 Jun 2027	**€2,450.–**



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Dates, venues and fees (continued)

Venue	Start date	End date	Fee (EUR)
Online Confirmed dates	14 Jun 2027	18 Jun 2027	**€1,250.-**
Kuala Lumpur Confirmed dates	21 Jun 2027	25 Jun 2027	**€1,450.-**
Online Confirmed dates	21 Jun 2027	25 Jun 2027	**€1,250.-**
Paris Confirmed dates	5 Jul 2027	9 Jul 2027	**€2,860.-**
Online Confirmed dates	5 Jul 2027	9 Jul 2027	**€1,250.-**
Istanbul Confirmed dates	19 Jul 2027	23 Jul 2027	**€2,650.-**
Online Confirmed dates	19 Jul 2027	23 Jul 2027	**€1,250.-**
Amsterdam Confirmed dates	2 Aug 2027	6 Aug 2027	**€2,540.-**
Online Confirmed dates	2 Aug 2027	6 Aug 2027	**€1,250.-**



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Dates, venues and fees (continued)

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Singapore Confirmed dates	16 Aug 2027	20 Aug 2027	**€2,820.-**
Online Confirmed dates	16 Aug 2027	20 Aug 2027	**€1,250.-**
Vienna Confirmed dates	23 Aug 2027	27 Aug 2027	**€2,940.-**
Online Confirmed dates	23 Aug 2027	27 Aug 2027	**€1,250.-**
London Confirmed dates	6 Sept 2027	10 Sept 2027	**€2,450.-**
Online Confirmed dates	6 Sept 2027	10 Sept 2027	**€1,250.-**
Dubai Confirmed dates	20 Sept 2027	24 Sept 2027	**€3,150.-**
Online Confirmed dates	20 Sept 2027	24 Sept 2027	**€1,250.-**
Frankfurt Confirmed dates	4 Oct 2027	8 Oct 2027	**€2,650.-**



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Dates, venues and fees (continued)

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Online Confirmed dates	4 Oct 2027	8 Oct 2027	**€1,250.–**
Kuala Lumpur Confirmed dates	18 Oct 2027	22 Oct 2027	**€1,450.–**
Online Confirmed dates	18 Oct 2027	22 Oct 2027	**€1,250.–**
Cape Town Confirmed dates	25 Oct 2027	29 Oct 2027	**€1,890.–**
Online Confirmed dates	25 Oct 2027	29 Oct 2027	**€1,250.–**
Paris Confirmed dates	1 Nov 2027	5 Nov 2027	**€2,860.–**
Online Confirmed dates	1 Nov 2027	5 Nov 2027	**€1,250.–**
Istanbul Confirmed dates	15 Nov 2027	19 Nov 2027	**€2,650.–**
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Dates, venues and fees (continued)

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Online Confirmed dates	6 Dec 2027	10 Dec 2027	**€1,250.-**
Singapore Confirmed dates	13 Dec 2027	17 Dec 2027	**€2,820.-**
Online Confirmed dates	13 Dec 2027	17 Dec 2027	**€1,250.-**

Plan your next step

Dates, availability, exact venue, taxes, inclusions and payment terms require written confirmation. This brochure is not a quotation, registration, booking confirmation or visa invitation. Participants receive a Smart Horizon certificate of attendance; programmes are not externally accredited and do not award a professional qualification or designation. Confirm arrangements before booking travel.

For group or in-house training, contact our learning team to discuss your objectives and delivery arrangements.

Contact Smart Horizon

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